

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

CAROLYN DIANE BLAIR	ELIZABETH ANN BRADY	DOGAN CIVGIN
JOHN EDWARD DUGENSKE	SUREN GUPTA	SUSAN LeSUEUR LEES
JESSE EDWARD MERTEN	MARK QUINN PRINDIVILLE #	MARIO RIZZO
GLENN THOMAS SHAPIRO	THOMAS JOSEPH WILSON II	

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 7TH day of AUGUST 2020

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	31,664,402,378		31,664,402,378	28,300,734,418
2.	Stocks:				
	2.1 Preferred stocks	65,839,724		65,839,724	83,524,055
	2.2 Common stocks	7,041,082,461	5,995,075	7,035,087,386	10,262,331,393
3.	Mortgage loans on real estate:				
	3.1 First liens	614,022,058		614,022,058	538,545,433
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	190,549,276		190,549,276	202,441,902
	4.2 Properties held for the production of income (less $ encumbrances)	107,025,710		107,025,710	113,346,558
	4.3 Properties held for sale (less $ encumbrances)				37,807,218
5.	Cash ($ (683,864,076)), cash equivalents ($ 1,637,630,016) and short-term investments ($ 66,308,554)	1,020,074,494		1,020,074,494	1,174,051,723
6.	Contract loans (including $ premium notes)				
7.	Derivatives	128,193,084		128,193,084	20,230,547
8.	Other invested assets	5,023,995,440	965,046	5,023,030,394	5,694,145,103
9.	Receivables for securities	143,299,113		143,299,113	25,554,590
10.	Securities lending reinvested collateral assets	27,715,788		27,715,788	39,752,094
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	46,026,199,526	6,960,121	46,019,239,405	46,492,465,034
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	274,345,119	381,650	273,963,469	272,273,999
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,482,450,719	40,590,076	1,441,860,643	1,512,871,076
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,616,509,539		3,616,509,539	3,655,048,212
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	48,155,633		48,155,633	65,182,582
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	245,613		245,613	
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	875,436,643	34,446,187	840,990,456	550,882,824
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	366,043,588	282,480,289	83,563,299	93,310,955
21.	Furniture and equipment, including health care delivery assets ($)	289,646,558	289,646,558		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	285,850,442		285,850,442	220,190,696
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	415,170,326	282,220,824	132,949,502	78,757,592
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	53,680,053,706	936,725,705	52,743,328,001	52,940,982,971
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	53,680,053,706	936,725,705	52,743,328,001	52,940,982,971
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	103,638,013	10,626,980	93,011,033	70,954,928
2502.	Collateral	34,467,457		34,467,457	3,391,272
2503.	Prepaid assessments	157,339,657	151,868,645	5,471,012	4,411,392
2598.	Summary of remaining write-ins for Line 25 from overflow page	119,725,199	119,725,199		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	415,170,326	282,220,824	132,949,502	78,757,592

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,797,145,065)	13,637,134,235	13,993,124,644
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,799,855	1,347,840
3.	Loss adjustment expenses	4,134,149,430	4,061,750,929
4.	Commissions payable, contingent commissions and other similar charges	218,562,138	206,170,082
5.	Other expenses (excluding taxes, licenses and fees)	1,196,885,760	1,276,903,954
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	84,650,685	144,832,856
7.1	Current federal and foreign income taxes (including $ 319,084,110 on realized capital gains (losses))	984,255,602	185,017,604
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 155,497,999 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	11,094,360,972	11,103,636,769
10.	Advance premium	403,714,530	301,736,349
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	14,545,753	19,731,116
13.	Funds held by company under reinsurance treaties	94,205,605	88,963,571
14.	Amounts withheld or retained by company for account of others	40,852,340	35,952,211
15.	Remittances and items not allocated	60,910,061	18,819,994
16.	Provision for reinsurance (including $ certified)	33,848,674	20,640,710
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	211,007,166	261,566,553
20.	Derivatives	68,916,602	12,908,229
21.	Payable for securities	785,063,264	356,214,905
22.	Payable for securities lending	937,153,710	1,275,189,907
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	439,300,041	465,353,043
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	34,442,316,423	33,829,861,266
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	34,442,316,423	33,829,861,266
29.	Aggregate write-ins for special surplus funds	21,859,307	23,840,366
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,301,977,518	3,301,977,518
35.	Unassigned funds (surplus)	14,973,292,753	15,781,421,821
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	18,301,011,578	19,111,121,705
38.	Totals (Page 2, Line 28, Col. 3)	52,743,328,001	52,940,982,971
	DETAILS OF WRITE-INS		
2501.	Accounts payable	266,425,196	309,155,063
2502.	Reserve for uncashed checks	117,304,690	110,772,588
2503.	Derivative cash	33,401,595	23,493,332
2598.	Summary of remaining write-ins for Line 25 from overflow page	22,168,560	21,932,060
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	439,300,041	465,353,043
2901.	Deferred gain on sale/leaseback	18,784,690	20,746,294
2902.	SCOR retroactive reinsurance account	3,074,617	3,094,072
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	21,859,307	23,840,366
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,678,822,017)	2,757,311,086	2,979,570,712	5,981,437,865
	1.2 Assumed (written $ 13,049,988,723)	12,985,832,991	13,099,757,396	26,632,310,876
	1.3 Ceded (written $ 216,716,622)	221,811,497	226,984,488	458,686,750
	1.4 Net (written $ 15,512,094,118)	15,521,332,580	15,852,343,620	32,155,061,991
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 7,984,743,369):			
	2.1 Direct	1,267,100,679	1,373,309,418	2,938,165,189
	2.2 Assumed	6,901,942,135	8,152,472,407	15,564,506,009
	2.3 Ceded	87,299,054	(20,838,818)	99,160,430
	2.4 Net	8,081,743,760	9,546,620,643	18,403,510,768
3.	Loss adjustment expenses incurred	1,600,784,293	1,635,034,254	3,564,001,845
4.	Other underwriting expenses incurred	3,907,592,876	3,934,628,923	7,998,087,953
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	13,590,120,929	15,116,283,820	29,965,600,566
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	1,931,211,651	736,059,800	2,189,461,425
	INVESTMENT INCOME			
9.	Net investment income earned	653,965,126	808,741,522	1,726,838,032
10.	Net realized capital gains (losses) less capital gains tax of $ 319,084,110	1,092,568,934	70,940,087	312,025,012
11.	Net investment gain (loss) (Lines 9 + 10)	1,746,534,060	879,681,609	2,038,863,044
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 101,412,005)	(101,412,005)	(50,634,770)	(120,671,422)
13.	Finance and service charges not included in premiums	119,354,355	128,484,010	241,299,021
14.	Aggregate write-ins for miscellaneous income	681,792	(455,287)	(3,675,913)
15.	Total other income (Lines 12 through 14)	18,624,142	77,393,953	116,951,686
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,696,369,853	1,693,135,362	4,345,276,156
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	3,696,369,853	1,693,135,362	4,345,276,156
19.	Federal and foreign income taxes incurred	431,722,698	242,201,601	612,569,647
20.	Net income (Line 18 minus Line 19)(to Line 22)	3,264,647,155	1,450,933,761	3,732,706,509
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	19,111,121,705	16,864,097,548	16,864,097,548
22.	Net income (from Line 20)	3,264,647,155	1,450,933,761	3,732,706,509
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (326,680,891)	(1,136,926,692)	953,580,752	1,329,260,713
25.	Change in net unrealized foreign exchange capital gain (loss)	7,855,225	1,313,180	(12,584,396)
26.	Change in net deferred income tax	(2,127,072)	44,122,413	9,313,284
27.	Change in nonadmitted assets	(46,622,280)	(202,000,904)	(78,062,476)
28.	Change in provision for reinsurance	(13,207,963)	6,166,684	7,914,523
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(2,878,639,000)	(1,878,411,000)	(2,732,411,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(5,089,500)	(1,464,000)	(9,113,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(810,110,127)	374,240,886	2,247,024,157
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	18,301,011,578	17,238,338,434	19,111,121,705
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Allocated share of gain (loss) on sale of fixed assets	1,031,389	(373,887)	(3,108,328)
1402.	Retroactive reinsurance gain	21,935	(49,997)	(220,169)
1403.	Fines and penalties	(371,532)	(159,909)	(347,416)
1498.	Summary of remaining write-ins for Line 14 from overflow page		128,506	
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	681,792	(455,287)	(3,675,913)
3701.	Transition obligation for postretirement benefits	(5,089,500)	(1,464,000)	(9,113,000)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(5,089,500)	(1,464,000)	(9,113,000)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	15,730,707,725	15,945,539,078	32,387,284,073
2.	Net investment income	740,123,261	853,136,014	1,848,285,693
3.	Miscellaneous income	18,624,142	77,393,953	116,951,686
4.	Total (Lines 1 to 3)	16,489,455,128	16,876,069,046	34,352,521,452
5.	Benefit and loss related payments	8,420,707,220	8,906,422,512	18,273,945,624
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	5,555,234,869	5,823,079,950	11,275,541,035
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(48,431,190)	182,521,950	541,253,411
10.	Total (Lines 5 through 9)	13,927,510,898	14,912,024,412	30,090,740,070
11.	Net cash from operations (Line 4 minus Line 10)	2,561,944,230	1,964,044,633	4,261,781,382
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	15,924,407,513	14,677,975,103	23,479,082,539
	12.2 Stocks	4,531,446,731	1,116,983,473	2,692,955,871
	12.3 Mortgage loans	7,553,229	55,905,791	136,463,155
	12.4 Real estate	51,107,698		
	12.5 Other invested assets	657,538,839	340,569,844	645,693,137
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,057,474)	(280,570)	(1,344,817)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	21,170,996,537	16,191,153,641	26,952,849,886
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	18,928,472,807	14,085,345,008	23,790,276,240
	13.2 Stocks	1,304,780,542	1,790,820,184	3,492,768,064
	13.3 Mortgage loans	82,957,916	25,678,146	284,469,426
	13.4 Real estate	3,834,895	20,237,391	35,109,990
	13.5 Other invested assets	366,114,036	536,655,621	1,071,977,163
	13.6 Miscellaneous applications	74,538,001	74,102,163	69,847,382
	13.7 Total investments acquired (Lines 13.1 to 13.6)	20,760,698,198	16,532,838,514	28,744,448,265
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	410,298,339	(341,684,873)	(1,791,598,380)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	2,677,270,197	1,514,696,909	2,368,696,909
	16.6 Other cash provided (applied)	(448,949,602)	127,892,437	290,302,400
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,126,219,798)	(1,386,804,472)	(2,078,394,509)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(153,977,229)	235,555,289	391,788,493
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,174,051,723	782,263,230	782,263,230
	19.2 End of period (Line 18 plus Line 19.1)	1,020,074,494	1,017,818,519	1,174,051,723

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

20.0001.	Portfolio investments exchanged	469,153,496	371,720,995	811,668,083
20.0002.	Change in payable for securities acquired	435,005,842	369,981,179	14,307,610
20.0003.	Dividends/Asset Transfer	201,368,803	363,714,091	363,714,091
20.0004.	Change in receivable for securities sold	118,321,856	89,139,388	23,809,080
20.0005.	Change in commitment on low income housing investments	84,187,215	62,072,158	196,803,570
20.0006.	Reinvestment of non-cash distributions from other invested assets	17,874,445	14,701,819	31,472,115
20.0007.	Real estate transferred to limited partnership	11,012,830		
20.0008.	Donations	7,100,094	17,000,220	34,000,326
20.0009.	Stock dividends received	6,674,331	3,606,424	7,793,483
20.0010.	Income from other invested assets	1,905,595	20,686,563	38,889,466

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

20.0011. Bonds transferred to limited partnerships as contribution		4,799,736	4,799,736

NOTES TO FINANCIAL STATEMENTS

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

1. Summary of Significant Accounting Policies

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

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

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

(in millions)		SSAP #	F/S Page #	F/S Line #	June 30, 2020	December 31, 2019
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 3,265	$ 3,733
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 3,265	$ 3,733
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 18,301	$ 19,111
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 18,301	$ 19,111

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. *43R, Loan-backed and Structured* Securities. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is recalculated on a prospective basis.

Cash equivalents are reported at fair value or amortized cost. Due to a change in APPM requirements for SSAP No. 2R, *Cash, Cash Equivalents, Drafts and Short-Term Investments ("SSAP No. 2R")*, cash equivalents also include the investment in the Allstate Short term pool ("Short term pool") as of June 30, 2020. Cash equivalents reported at amortized cost are readily convertible into known amounts of cash and so near their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments, excluding investments in the Short term pool, are reported at amortized cost. As of December 31, 2019, investments in the Short term pool were stated at the net asset value ("NAV") as a practical expedient to determine fair value.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of June 30, 2020 or December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

4. The age analysis of the Company's mortgage loans as of June 30, 2020 and December 31, 2019 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 614	$ -	$ 614
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 539	$ -	$ 539
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2020			2019		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	102	8	94	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	17	3	21	25	1	31
d. Total 1st Quarter	$ 119	$ 11	$ 115	$ 25	$ 1	$ 31
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	122	10	112	12	1	11
g. Present value of cash flows expected to be collected is less than the amortized cost basis	4	1	5	3	1	2
h. Total 2nd Quarter	$ 126	$ 11	$ 117	$ 15	$ 2	$ 13
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				32	1	31
k. Present value of cash flows expected to be collected is less than the amortized cost basis				10	-	11
l. Total 3rd Quarter				$ 42	$ 1	$ 42
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				28	-	28
o. Present value of cash flows expected to be collected is less than the amortized cost basis				17	1	18
p. Total 4th Quarter				$ 45	$ 1	$ 46
q. Annual Aggregate Total		$ 22			$ 5	

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
007036PC4	$ -	$ -	$ -	$ -	$ -	03/31/2020
00900HAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900KAA4	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900MAE2	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900MAF9	$ -	$ -	-	$ -	$ -	03/31/2020
05363WAA7	$ -	$ -	-	$ -	$ -	03/31/2020
126673DR0	$ 4	$ 3	1	$ 3	$ 8	03/31/2020
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2020
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2020
466247YH0	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2020
59020UH32	$ 1	$ -	1	$ 1	$ 1	03/31/2020
61754PAA2	$ 4	$ 3	1	$ 3	$ 4	03/31/2020
759950GV4	$ 4	$ 4	-	$ 4	$ 4	03/31/2020
00900MAC6	$ -	$ -	-	$ -	$ -	06/30/2020
64129VAB9	$ 4	$ 3	1	$ 3	$ 5	06/30/2020
64131RAE8	$ -	$ -	-	$ -	$ -	06/30/2020
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2020
86176YAH5	$ -	$ -	-	$ -	$ -	06/30/2020
00900DAE2	$ -	$ -	-	$ -	$ -	06/30/2020
00900KAC0	$ -	$ -	-	$ -	$ -	06/30/2020
45256HAD0	$ -	$ -	-	$ -	$ -	06/30/2020
45256HAE8	$ -	$ -	-	$ -	$ -	06/30/2020
Total			$ 4			
00900HAA1	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2019
00900MAE2	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
00900MAF9	$ -	$ -	-	$ -	$ -	03/31/2019
05953YBJ9	$ 6	$ 6	-	$ 6	$ 6	03/31/2019
126673DR0	$ 5	$ 4	1	$ 4	$ 10	03/31/2019
161630BD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2019
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	03/31/2019
64131RAE8	$ 4	$ 4	-	$ 4	$ 4	03/31/2019
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
82842RAJ9	$ 1	$ 1	-	$ 1	$ -	03/31/2019
94984SAA9	$ 1	$ 1	-	$ 1	$ 2	03/31/2019
00900HAA1	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
05363WAA7	$ 1	$ -	1	$ -	$ -	06/30/2019
36228FAA4	$ -	$ -	-	$ -	$ -	06/30/2019
36228FCG9	$ -	$ -	-	$ -	$ -	06/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2019
36228FAA4	$ -	$ -	-	$ -	$ -	09/30/2019
36228FCG9	$ -	$ -	-	$ -	$ -	09/30/2019
466247YH0	$ 1	$ 1	-	$ 1	$ 2	09/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	09/30/2019
64129VAB9	$ 5	$ 5	-	$ 5	$ 5	09/30/2019
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	09/30/2019
00900HAC7	$ 2	$ 1	1	$ 1	$ 1	12/31/2019
00900UAC8	$ 4	$ 4	-	$ 4	$ 4	12/31/2019
05363WAA7	$ -	$ -	-	$ -	$ -	12/31/2019
05953YBJ9	$ 5	$ 5	-	$ 5	$ 6	12/31/2019
36228FCG9	$ -	$ -	-	$ -	$ -	12/31/2019
466247TH0	$ 1	$ 1	-	$ 1	$ 1	12/31/2019
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	12/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	12/31/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	12/31/2019
Total			$ 3			

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

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

(in millions)		June 30, 2020	December 31, 2019
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (13)	$ -
	2. 12 months or longer	$ (3)	$ (2)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 391	$ 105
	2. 12 months or longer	$ 118	$ 179

5. Substantially all of the unrealized losses were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply

NOTES TO FINANCIAL STATEMENTS

higher or lower credit quality than the current third-party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

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

As of June 30, 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 June 30, 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	
	June 30, 2020	December 31, 2019
Securities lending		
(a) Open	$ 937	$ 1,275
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 937	$ 1,275
(g) Securities received	-	-
(h) Total collateral received	$ 937	$ 1,275

b.

(in millions)	June 30, 2020	December 31, 2019
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 946	$ 1,284

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

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

(in millions)	June 30, 2020		December 31, 2019	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 795	$ 795	$ 777	$ 777
(b) 30 days or less	151	151	505	505
(c) 31 to 60 days	-	-	2	2
(d) 61 to 90 days	-	-	-	-
(e) 91 to 120 days	-	-	-	-
(f) 121 to 180 days	-	-	-	-
(g) 181 to 365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 946	$ 946	$ 1,284	$ 1,284
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 946	$ 946	$ 1,284	$ 1,284

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

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

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted June 30, 2020 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2019	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	937	-	-	-	937	1,275	(338)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank (“FHLB”) capital stock	156	-	-	-	156	159	(3)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	23	-	-	-	23	23	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	58	-	-	-	58	48	10
n. Other restricted assets	3	-	-	-	3	1	2
o. Total restricted assets	$ 1,177	$ -	$ -	$ -	$ 1,177	$ 1,506	$ (329)

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

(continued)

Restricted Asset Category	June 30, 2020 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	937	1.7	1.7
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	156	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	23	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	58	0.1	0.1
n. Other restricted assets	-	3	-	-
o. Total restricted assets	$ -	$ 1,177	2.2 %	2.2 %

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

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

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

NOTES TO FINANCIAL STATEMENTS

(continued)

	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	-	1,275	2.4	2.4
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	159	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	23	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	48	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,506	2.8 %	2.8 %

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

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

($ in millions)

	June 30, 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	$ 909	$ 909	1.7 %	1.7 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	28	28	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 937	$ 937	1.7 %	1.7 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019			
	1	2	3	4
Collateral Assets	**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	$ 1,235	$ 1,235	2.3 %	2.3 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	40	40	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,275	$ 1,275	2.4 %	2.4 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

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

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
June 30, 2020		
u. Recognized obligations to return collateral assets (General Account)	$ 937	2.7 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
December 31, 2019		
u. Recognized obligations to return collateral assets (General Account)	$ 1,275	3.8 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

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

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of June 30, 2020 or December 31, 2019.

N. Offsetting and Netting of Assets and Liabilities

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

8. Derivative Instruments

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

8. The Company did not have open option contracts with financing premiums due as of June 30, 2020 or December 31, 2019.

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

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

9. Income Taxes

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

(in millions)	**June 30, 2020**			**December 31, 2019**			**Change**		
	(1)	**(2)**	**(3) (Col 1+2)**	**(4)**	**(5)**	**(6) (Col 4+5)**	**(7) (Col 1-4)**	**(8) (Col 2-5)**	**(9) (Col 7+8)**
	Ordinary	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**
(a) Gross DTAs	$ 1,046	$ 129	$ 1,175	$ 1,048	$ 107	$ 1,155	$ (2)	$ 22	$ 20
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,046	$ 129	$ 1,175	$ 1,048	$ 107	$ 1,155	$ (2)	$ 22	$ 20
(d) DTAs nonadmitted	34	-	34	-	-	-	34	-	34
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,012	$ 129	$ 1,141	$ 1,048	$ 107	$ 1,155	$ (36)	$ 22	$ (14)
(f) DTLs	216	84	300	544	60	604	(328)	24	(304)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 796	$ 45	$ 841	$ 504	$ 47	$ 551	$ 292	$ (2)	$ 290

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 6/30/2020	(2) 6/30/2019	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 432	$ 242	$ 190
(b) Foreign	-	-	-
(c) Subtotal	$ 432	$ 242	$ 190
(d) Federal income tax on net capital gains (losses)	319	48	271
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 751	$ 290	$ 461

(in millions)	(1) 6/30/2020	(2) 12/31/2019	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 179	$ 177	$ 2
(2) Unearned premium reserve	486	484	2
(3) Policyholder reserves	-	-	-
(4) Investments	2	2	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	1	1	-
(8) Compensation and benefits accrual	129	149	(20)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	189	187	2
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	60	48	12
(99) Subtotal	$ 1,046	$ 1,048	$ (2)
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ 34	$ -	$ 34
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,012	$ 1,048	$ (36)
(e) Capital			
(1) Investments	$ 83	$ 93	$ (10)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	41	9	32
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 129	$ 107	$ 22
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 129	$ 107	$ 22
(i) Admitted DTAs (2d + 2h)	$ 1,141	$ 1,155	$ (14)
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 40	$ 43	$ (3)
(2) Investments	37	40	(3)
(3) Fixed assets	74	78	(4)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Premium acquisition expense	6	6	-
(7) Salvage & subrogation discounting	4	4	-
(8) Compensation and benefits accrual	19	19	-
(9) Other (including items <5% of total ordinary tax liabilities)	4	4	-
(99) Subtotal	$ 184	$ 194	$ (10)
(b) Capital			
(1) Investments	$ 9	$ 8	$ 1
(2) Real estate	-	-	-
(3) Unrealized gains	107	402	(295)
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 116	$ 410	$ (294)
(c) DTLs (3a99 + 3b99)	$ 300	$ 604	$ (304)
4. Net DTAs/DTLs (2i – 3c)	$ 841	$ 551	$ 290

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

A.,
B. &
C. The Company paid a total of $2.88 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC (“AIH”), during the first six months of 2020. See Note 13, Part 4 for details.

The Company invests in the Short term pool, which is offered by the Allstate Short Term Pool, LLC to certain wholly owned affiliated companies of The 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 per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of June 30, 2020, the Company’s reported investment in the Short term pool was $715 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.

NOTES TO FINANCIAL STATEMENTS

D. The Company reported the following as receivables from affiliates:

(in millions)	June 30, 2020	December 31, 2019
American Heritage Life Insurance Company	$ 68	$ 20
Allstate Life Insurance Company	40	48
Esurance Insurance Services, Inc.	35	5
Allstate New Jersey Insurance Company	19	22
Pablo Creek Services, Inc.	16	17
Allstate Enterprises, LLC	15	12
First Colonial Insurance Company	13	16
Arity 875, LLC	13	12
Allstate Property and Casualty Insurance Company	12	12
Allstate Investments, LLC	8	6
Allstate Assurance Company	6	5
E.R.J. Insurance Group, Inc.	6	5
North Light Specialty Insurance Company	6	1
Allstate Financial Services, LLC	5	7
ANIHI Newco, LLC	3	3
Northeast Agencies, Inc.	3	3
Castle Key Insurance Company	2	4
SquareTrade Holding Company, Inc.	2	4
Signature Motor Club, Inc.	2	3
Allstate Insurance Company of Canada	2	3
Encompass Indemnity Company	2	3
Allstate Fire and Casualty Insurance Company	2	3
Arity International Limited	2	2
InfoArmor, Inc.	2	1
Allstate Life Insurance Company of New York	1	1
Collective Sourcing, LLC	1	-
Answer Financial Inc.	-	1
Allstate Finance Company, LLC	-	1
Total	$ 286	$ 220

The Company also reported the following as payable to affiliates:

(in millions)	June 30, 2020	December 31, 2019
Esurance Property and Casualty Insurance Company	$ 91	$ 97
Corporation	61	95
Esurance Insurance Company	35	48
Arity, LLC	8	8
Allstate Vehicle and Property Insurance Company	4	3
Allstate Indemnity Company	3	2
Allstate Motor Club, Inc.	3	3
Ivantage Select Agency, Inc.	3	2
Allstate Texas Lloyd's	2	3
Encompass Home and Auto Insurance Company	1	-
Allstate Northbrook Indemnity Company	-	1
Total	$ 211	$ 262

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 June 30, 2020 or December 31, 2019.

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost for the first six months ended June 30:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
(in millions)	2020	2019	2020	2019	2020	2019
a. Service cost	$ -	$ -	$ 2	$ 1	$ -	$ -
b. Interest cost	-	-	2	3	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(4)	(4)	-	-
f. Prior service cost or credit	-	-	(1)	3	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (1)	$ 3	$ -	$ -

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

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

(in millions) Date of Payment	2020	2019
February 12	$ 501	$ 702
March 25	1,358	114
April 18	-	698
April 20	818	-
July 22	-	254
October 18	-	200
December 18	-	400
Total	$ 2,677	$ 2,368

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

NOTES TO FINANCIAL STATEMENTS

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

10. Cumulative unrealized gains and losses increased unassigned funds by $2.78 billion and $3.91 billion as of June 30, 2020 and December 31, 2019, respectively.

14. Liabilities, Contingencies and Assessments

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is managing various disputes in Florida that raise challenges to the Company's practices, processes, and procedures relating to claims for personal injury protection benefits under Florida auto policies. Medical providers continue to pursue litigation under various theories that challenge the amounts that the Company pays under the personal injury protection coverage, seeking additional benefit payments, as well as applicable interest, penalties and fees. There are two pending class actions, *Pierce v. Allstate Insurance Company, et al.* (Broward County, Fla. filed August 2013), the class settlement of which has received preliminary approval, and *Revival Chiropractic v. Allstate Insurance Company, et al.* (M.D. Fla. filed January 2019), regarding which a class has not been certified, as well as litigation involving individual plaintiffs. The Company is vigorously asserting both procedural and substantive defenses to lawsuits involving issues of unsettled Florida law.

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

Other proceedings

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

Biefeldt / IBEW Consolidated Action. Two separately filed stockholder derivative actions have been consolidated into a single proceeding that is pending in the Circuit Court for Cook County, Illinois, Chancery Division. The original complaint in the first-filed of those actions, *Biefeldt v. Wilson, et al.*, was filed on August 3, 2017, in that court by a plaintiff alleging that she is a stockholder of the Company. On June 29, 2018, the court granted defendants' motion to dismiss that complaint for failure to make a pre-suit demand on the Allstate Board but granted plaintiff permission to file an amended complaint. The original complaint in *IBEW Local No. 98 Pension Fund v. Wilson, et al*., was filed on April 12, 2018, in the same court by another plaintiff alleging to be a stockholder of the Company. After the court issued its dismissal decision in the *Biefeldt* action, plaintiffs agreed to consolidate the two actions and filed a consolidated amended complaint naming as defendants the Company's chairman, president and chief executive officer, its former president, and certain present or former members of the board of directors. In that complaint, plaintiffs allege that the directors and officer defendants breached their fiduciary duties to the Company in connection with allegedly material misstatements or omissions concerning the Company's automobile insurance claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. The factual allegations are substantially similar to those at issue in *In re The Allstate Corp. Securities Litigation*. Plaintiffs further allege that a senior officer and several outside directors engaged in stock option exercises allegedly while in possession of material nonpublic information. Plaintiffs seek, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. Defendants moved to dismiss the consolidated complaint on September 24, 2018 for failure to make a demand on the Allstate Board. On May 14, 2019, the court granted defendants' motion to dismiss the complaint, but allowed plaintiffs leave to file a second consolidated amended complaint which they filed on September 17, 2019. Defendants moved to dismiss the complaint on November 1, 2019 for failure to make a demand on the Allstate Board. That motion is fully briefed and scheduled for hearing on August 27, 2020.

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

Mims v. Wilson, et al., is an additional stockholder derivative action filed on February 12, 2020 in the United States District Court for the Northern District of Illinois. Plaintiff alleges that she previously made a demand on the Allstate board of directors and seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. The complaint names as defendants the Company's chairman, president and chief executive officer, its former president, its former vice chairman, and certain present or former members of the board of directors. The complaint alleges breaches of fiduciary duty and unjust enrichment based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation.* On February 20, 2020, the Allstate board of directors appointed a special committee to investigate the allegations in plaintiff's demand. The Company's response to the complaint, and the responses of the individual defendants, are due on August 24, 2020.

In re The Allstate Corp. Securities Litigation is a certified class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Company and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased Allstate common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Company and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. Plaintiffs' further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Company, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification. The court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative and on September 12, 2018, the amended complaint was filed. On March 26, 2019, the court granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased Allstate common stock between October 29, 2014 and August 3, 2015. On April 9, 2019, defendants filed with the Seventh Circuit Court of Appeals a petition for permission to appeal this ruling pursuant to Federal Rule of Civil Procedure 23 (f) and the Court of Appeals granted that petition on April 25, 2019. On July 16, 2020, the Court of Appeals vacated the class certification order and remanded the matter for further consideration by the district court. Discovery in this matter is scheduled to conclude on September 4, 2020.

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019
a. Swaps	$ 1,226	$ 681	$ 209	$ 298
b. Futures	182	198	-	1
c. Options	1,500	634	1,500	634
d. Total	$ 2,908	$ 1,513	$ 1,709	$ 933

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of June 30, 2020 and December 31, 2019, bonds, including LBASS and common stocks with fair values of $911 million and $1.24 billion, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

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

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

C. Wash Sales

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

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

The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the second 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	$ 3	$ 3	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		45	$ 1	$ 1	$ -

	2019				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	6	$ 3	$ 3	$ -
Bonds	4	14	$ 45	$ 45	$ -
Bonds	5	3	$ 1	$ 1	$ -
Unaffiliated common stocks		264	$ 158	$ 168	$ 11

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)	June 30, 2020				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 1,280	$ 7	$ -	$ 1,287
Bank loans	-	-	708	-	708
Securities Valuation Office ("SVO")-identified investments	356	-	-	-	356
Hybrid securities	-	4	-	-	4
U.S. special revenue and special assessment obligations	-	3		-	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	356	1,287	718	-	2,361
Perpetual preferred stocks					
Industrial and miscellaneous	-	13	-	-	13
Redeemable preferred stocks					
Industrial and miscellaneous	-	25	1	-	26
Unaffiliated common stocks					
Industrial and miscellaneous	549	-	207	2	758
Mutual funds	134	126	-	-	260
Total unaffiliated common stocks	683	126	207	2	1,018
Cash equivalents					
Money market mutual funds	797	-	-	-	797
Derivative assets					
Equity and index contracts	-	82	-	-	82
Foreign currency contracts	-	28	-	-	28
Credit contracts	-	2	-	-	2
Total derivative assets	-	112	-	-	112
Total assets at fair value	$ 1,836	$ 1,563	$ 926	$ 2	$ 4,327
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (63)	$ -	$ -	$ (63)
Foreign currency contracts	-	(3)	-	-	(3)
Credit contracts	-	(3)	-	-	(3)
Total derivative liabilities	-	(69)	-	-	(69)
Total liabilities at fair value	$ -	$ (69)	$ -	$ -	$ (69)

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

(1) As of June 30, 2020, the Short term pool is reported as a cash equivalent due to a change in APPM requirements for SSAP No. 2R.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

Description	Beginning balance as of 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 279	$ 473	$ (26)	$ (4)	$ (43)
Industrial and miscellaneous	5	3	(4)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	183	-	-	(1)	(5)
Mutual funds	-	-	-	-	-
Total assets	$ 470	$ 476	$ (30)	$ (5)	$ (48)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2020
Bonds					
Bank loans	$ 150	$ -	$ (81)	$ (40)	$ 708
Industrial and miscellaneous	30	-	(27)	-	7
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	9	-	(9)	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	1	-	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	32	-	(2)	-	207
Mutual funds	-	-	-	-	-
Total assets	$ 222	$ -	$ (119)	$ (40)	$ 926

Description	Beginning balance as of 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 765	$ 28	$ (198)	$ (11)	$ 15
Industrial and miscellaneous	23	-	(4)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	140	-	(6)	25	(6)
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 931	$ 28	$ (208)	$ 14	$ 9

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2019
Bonds					
Bank loans	$ 106	$ -	$ (91)	$ (85)	$ 529
Industrial and miscellaneous	5	-	(21)	-	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
U.S. special revenue and special assessment obligations	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	(34)	-	126
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 118	$ -	$ (146)	$ (85)	$ 661

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

   Level 2 measurements

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

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

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

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

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

   Level 3 measurements

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

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

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

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

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

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

Financial assets

(in millions)	June 30, 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	$ 32,398	$ 30,859	$ 2,228	$ 29,258	$ 912	$ -	$ -
LBASS	$ 806	$ 805	$ -	$ 755	$ 51	$ -	$ -
Preferred stocks	$ 123	$ 66	$ -	$ 105	$ 18	$ -	$ -
Unaffiliated common stocks	$ 1,018	$ 1,018	$ 683	$ 126	$ 207	$ 2	$ -
Mortgage loans on real estate	$ 636	$ 614	$ -	$ -	$ 636	$ -	$ -
Cash equivalents	$ 1,638	$ 1,638	$ 1,476	$ 162	$ -	$ -	$ -
Short-term investments	$ 67	$ 66	$ -	$ 67	$ -	$ -	$ -
Derivatives	$ 124	$ 128	$ 2	$ 122	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 566	$ 566	$ -	$ -	$ 566	$ -	$ -
Unaffiliated surplus notes	$ 9	$ 9	$ -	$ 9	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 16	$ 19	$ -	$ -	$ 16	$ -	$ -
Securities lending reinvested collateral	$ 28	$ 28	$ -	$ 28	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 28,419	$ 27,487	$ 3,717	$ 23,771	$ 931	$ -	$ -
LBASS	$ 867	$ 814	$ -	$ 782	$ 85	$ -	$ -
Preferred stocks	$ 144	$ 84	$ -	$ 129	$ 15	$ -	$ -
Unaffiliated common stocks	$ 4,345	$ 4,345	$ 4,025	$ 128	$ 183	$ 9	$ -
Mortgage loans on real estate	$ 550	$ 539	$ -	$ -	$ 550	$ -	$ -
Cash equivalents	$ 1,244	$ 1,244	$ 777	$ 467	$ -	$ -	$ -
Short-term investments	$ 773	$ 773	$ -	$ 8	$ -	$ 765	$ -
Derivatives	$ 33	$ 20	$ 1	$ 32	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 514	$ 514	$ -	$ -	$ 514	$ -	$ -
Unaffiliated surplus notes	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 17	$ 19	$ -	$ -	$ 17	$ -	$ -
Securities lending reinvested collateral	$ 40	$ 40	$ -	$ 40	$ -	$ -	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third-party credit rating agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer. The fair value of LBASS in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on valuation methods described in Part A4 of this note. The primary inputs to the valuation for preferred stocks in Level 3 include non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

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

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

As of June 30, 2020, the Short term pool was reported as a cash equivalent. As of December 31, 2019, the Short term pool was reported as a short-term investment and the fair value was 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 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 free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

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

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

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

Financial liabilities

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

(in millions)

	June 30, 2020						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 937	$ 937	$ -	$ 937	$ -	$ -	$ -
Derivatives	$ 69	$ 69	$ -	$ 69	$ -	$ -	$ -

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

The Company's investment in the Short term pool was measured and reported at NAV in the Assets page and presented in the table in Part A1 as of December 31, 2019. 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.

Changes in APPM requirements, effective June 30, 2020, require the valuation of the assets in the Short term pool to be consistent with the valuations required by reported asset type as stipulated in SSAP No. 2R.

21. Other Items

A. Unusual or Infrequent Items

Due to the significant decline in the number of auto accidents caused by mandated stay-at-home orders, other pandemic containment actions and reduced economic activity, auto and certain commercial lines customers received a Shelter-in-Place Payback ("SIPP"). The SIPP was accounted for as a premium refund reducing net premiums written by $870 million for the six months ended June 30, 2020.

C. Other Disclosures

Novel Coronavirus Pandemic or COVID-19 ("Coronavirus")

The Coronavirus resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which have included the implementation of travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing and restrictions on large gatherings, have caused material disruption to businesses globally, resulting in increased unemployment, a recession and increased economic uncertainty. Some of the restrictions implemented to contain the pandemic have been relaxed, but reduced economic activity, limits on large gatherings and events and higher unemployment continue. Additionally, there is no way of predicting with certainty how long the pandemic might last, including the potential for restrictions being restored or new restrictions being implemented that could result in further economic volatility.

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 and retention of existing policies, shared economy demand, severity costs, driving behavior and auto frequency, investment valuations and returns and increases in bad debt and credit risk.

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, evolve or accelerate into 2021.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC ("AIMCO II"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, the assets of AIMCO II, which consisted of limited partnership investments with a book/adjusted carrying value of $1.75 billion and cash equivalents of $22 million as of June 30, 2020, will continue to be directly reported in the Company's financial statements.

Short term pool

The percentage share of the underlying assets of the Short term pool was as follows as of June 30, 2020:

(1)	Cash	- %
(2)	Cash equivalents	100 %
(3)	Short-term investments	- %
(4)	Total Short term pool	- %

F. Subprime Mortgage Related Risk Exposure

3. The Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses:

(in millions)	June 30, 2020	December 31, 2019
Actual cost	$ 3	$ 47
Book/adjusted carrying value	$ 3	$ 42
Fair value	$ 4	$ 63
OTTI losses recognized	$ -	$ -

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

The Company and certain of its affiliated insurance companies were ceding insurers of five ILS agreements and three ILS agreements related to directly-written insurance risks as of June 30, 2020 and December 31, 2019 respectively. As of June 30, 2020, the maximum proceeds or contractual limit available under each agreement was as follows: $500 million for the 2018-1 Excess contract for losses in excess of $4.08 billion and $4.48 billion on an aggregate and per occurrence basis, respectively; $375 million for the 2017-1 Excess contract for losses in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.98 billion due to inuring; $300 million for the 2019-1 Class B contract for losses in excess of $3.58 billion on an aggregate basis and in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.19 billion due to inuring, on a per occurrence basis; $150 million for the 2020-1 Class A contract for losses in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.69 billion due to inuring; and $100 million for the 2020-1 Class B contract for losses in excess of $3.98 billion on an aggregate basis and in excess of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $4.38 billion due to inuring, on a per occurrence basis. As of December 31, 2019, the maximum proceeds or contractual limit available under each agreement was as follows: $500 million for the 2018-1 Excess contract during its four-year term for losses in excess of $3.94 billion and $4.36 billion on an aggregate and per occurrence basis, respectively; $375 million for the 2017-1 Excess contract for losses in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.69 billion due to inuring; and $300 million for the 2019-1 Class B contract for losses in excess of $3.54 billion on an aggregate basis and in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess

NOTES TO FINANCIAL STATEMENTS

of $3.07 billion due to inuring, on a per occurrence basis. All agreements reinsure personal lines property and automobile excess catastrophe losses. The 2017-1 Excess contract covers named storms, earthquakes and fires following earthquakes, severe thunderstorms, winter storms, volcanic eruptions, and meteorite impacts. The 2018-1 Excess, 2019-1 Class B, 2020-1 Class A and 2020-1 Class B contracts cover named storms, earthquakes and fire following earthquakes, severe weather, wildfires, and other naturally occurring or man-made events declared to be a catastrophe by Allstate. Each agreement's contractual limit applies to the Company and its 22 ceding affiliated property and casualty companies under the agreement as a group, and not separately to each ceding company. A ceding company's share of loss recovery under an agreement for a loss occurrence is based on the proportion of the ceding company's ultimate net loss for such loss occurrence to the total ultimate net loss incurred by the Company and its 22 ceding affiliated property and casualty companies for the loss occurrence and is limited to the ceding company's ultimate net loss. Reinsurance recoveries under the contract are limited to our ultimate net loss from a covered event subject to the contract's limit. The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all the Company's outstanding ILS contracts. The Company did not expect to receive proceeds under the terms of the ILS agreements as of June 30, 2020 or December 31, 2019.

($ in millions)	June 30, 2020		December 31, 2019	
Management of Risk Related To:	**Number of Outstanding ILS Contacts**	**Aggregate Maximum Proceeds**	**Number of Outstanding ILS Contacts**	**Aggregate Maximum Proceeds**
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	5	$ 1,425	3	$ 1,175
c. ILS Contracts as Counterparty	-	$ -	-	$ -
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	-	$ -	-	$ -
c. ILS Contracts as Counterparty	-	$ -	-	$ -

22. Events Subsequent

California Wildfire Subrogation

On June 20, 2020, the United States Bankruptcy Court for the Northern District of California confirmed PG&E Corporation's and Pacific Gas and Electric Company's (together, "PG&E") Chapter 11 Plan of Reorganization. The Plan of Reorganization included an agreement to resolve insurance subrogation claims arising from the 2017 Northern California wildfires and the 2018 Camp Fire for $11 billion. The Company and certain of its insurance affiliates are parties to the agreement with subrogating insurers.

On July 1, 2020, PG&E emerged from Chapter 11 and funded the subrogation trust from which distributions will be made to the insurers. Insurers have five years from the effective date of the Plan of Reorganization to submit proof of paid losses to the trust prior to the final distribution.

The Company expects to recognize a favorable statement of income impact of approximately $450 million, pre-tax, net of expenses and adjustments to reinsurance, in the third quarter of 2020. On July 24, 2020, the Company received an initial distribution from the trust representing approximately 80% of the expected recovery.

Dividend Payment

On July 1, 2020, the Company declared an ordinary dividend of $254 million to AIH. The dividend, consisting of bonds with fair values of $198 million and related accrued interest of $1 million and cash of $55 million, was paid by the Company on July 22, 2020.

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

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the six months ended June 30, 2020 and 2019 subject to retrospective rating features was $2.59 billion and $2.20 billion, respectively. These amounts represented 16.7% and 13.7% of total net premiums written in the six months ended June 30, 2020 and 2019, respectively.

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process takes into account known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, changes in law and regulation, judicial decisions, and economic conditions.

When the Company experiences changes in the mix or type of claims or changing claim settlement patterns, it may need to apply actuarial judgment in the determination and selection of development factors to be more reflective of the new trends. For example, the Coronavirus has had a significant impact on driving patterns and auto frequency that may lead to historical development trends being less predictive of future loss development.

Generally, the initial reserves for a new accident year are established based on actual claim frequency and severity assumptions for different lines and coverages based on historical relationships to relevant inflation indicators. Reserves for prior accident years are statistically determined using several different actuarial estimation methods. Changes in auto claim frequency may result from changes in mix of business, the rate of distracted driving, miles driven or other macroeconomic factors. Changes in auto current year claim severity are generally influenced by inflation in the medical and auto repair sectors of the economy and the effectiveness and efficiency of our claim practices. We mitigate these effects through various loss management programs. When such changes in claim data occur, actuarial judgment is used to determine appropriate development factors to establish reserves.

As part of the reserving process, the Company may also supplement its claims processes by utilizing third party adjusters, appraisers, engineers, inspectors, and other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Because reserves are estimates of unpaid portions of losses that have occurred, including incurred but not reported losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates.

NOTES TO FINANCIAL STATEMENTS

The highest degree of uncertainty is associated with reserves for losses incurred in the initial reporting period as it contains the greatest proportion of losses that have not been reported or settled. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in prior year reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

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

(in millions)	June 30, 2020	December 31, 2019
Balance as of January 1	$ 18,055	$ 17,618
Incurred related to:		
Current year	9,672	22,017
Prior years	11	(49)
Total incurred	9,683	21,968
Paid related to:		
Current year	4,935	14,014
Prior years	5,032	7,517
Total paid	9,967	21,531
Balance	$ 17,771	$ 18,055

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.35 billion and $2.50 billion for the six months ended June 30, 2020 and the year ended December 31, 2019, respectively.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $11 million and $(49) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 30, 2020 and the year ended December 31, 2019, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $665 million and $847 million was included as a reduction of loss reserves as of June 30, 2020 and December 31, 2019, respectively.

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

36. Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$58,500,194 PLEDGED AS COLLATERAL; $155,797,622 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $22,688,069 ON DEPOSIT WITH STATE AND $2,896,863 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,556,916,828

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,923,548,118	$ 6,019,784,737
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 476,777,041	$ 481,748,149
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,400,325,159	$ 6,501,532,886
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. ..... $ 946,225,475

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 946,162,190

16.3 Total payable for securities lending reported on the liability page. ..... $ 937,153,710

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQV0K0EYTY0WZE36RV47	IL DOI	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	SEC	DS
107038	J.P. MORGAN INVESTMENT MANAGEMENT INC.	549300W78QHV4XMM6K69	SEC	DS
106595	WELLINGTON MANAGEMENT COMPANY LLP	5493002CYKEKC8C01T66	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3191400	CONVEX RE LIMITED	BMU	Unauthorized		
00000	AA-1120191	CONVEX INSURANCE UK LIMITED	GBR	Unauthorized		
00000	AA-3191190	HAMILTON RE LTD.	BMU	Unauthorized		
00000	AA-8310006	KELVIN RE LIMITED	GGY	Unauthorized		
00000	AA-3191388	VERMEER REINSURANCE LTD	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	39,334,963	44,747,246	19,251,846	19,213,171	31,210,245	29,612,236
2. Alaska AK	L	18,285,088	20,598,551	8,752,763	9,251,578	12,202,895	12,587,290
3. Arizona AZ	L	20,051,126	21,495,513	8,650,401	11,126,564	24,473,736	21,394,341
4. Arkansas AR	L	16,366,210	18,585,138	6,725,597	7,551,994	10,786,819	11,373,457
5. California CA	L	357,933,216	350,662,809	217,679,695	394,623,604	565,216,593	758,912,398
6. Colorado CO	L	35,208,957	36,018,432	17,890,952	22,468,476	26,537,542	31,282,456
7. Connecticut CT	L	59,827,469	65,249,595	27,827,552	29,334,235	54,808,435	64,362,884
8. Delaware DE	L	22,071,980	8,719,728	4,773,461	4,366,097	66,155,239	63,401,842
9. District of Columbia DC	L	6,160,987	6,082,368	3,128,136	2,124,798	2,654,584	4,692,060
10. Florida FL	L	215,946,128	227,359,142	105,110,379	112,112,223	247,486,508	258,832,097
11. Georgia GA	L	96,980,330	103,860,556	50,613,596	48,833,049	80,923,936	81,702,373
12. Hawaii HI	L	48,802,127	49,824,133	31,035,354	30,943,080	37,562,022	35,661,907
13. Idaho ID	L	6,002,114	6,501,592	2,654,589	3,446,508	4,194,844	4,883,136
14. Illinois IL	L	118,333,650	159,571,530	59,171,576	72,146,019	373,242,853	371,501,030
15. Indiana IN	L	26,145,969	29,125,079	10,610,859	12,584,096	25,597,350	26,730,730
16. Iowa IA	L	3,167,192	3,662,641	1,243,608	1,451,558	1,998,459	2,146,713
17. Kansas KS	L	8,231,474	9,348,401	3,213,738	5,332,582	3,629,214	5,394,228
18. Kentucky KY	L	27,868,924	31,615,879	13,482,606	13,335,232	22,185,120	25,669,998
19. Louisiana LA	L	124,389,801	132,844,874	57,172,303	50,701,380	93,246,572	98,382,624
20. Maine ME	L	5,992,713	6,711,002	1,465,998	2,955,870	2,870,029	4,305,024
21. Maryland MD	L	116,371,296	124,808,129	56,391,445	71,795,724	139,657,170	165,685,489
22. Massachusetts MA	L	44,632,952	44,917,830	24,158,119	26,116,297	42,080,142	40,585,371
23. Michigan MI	L	40,906,650	48,466,995	48,345,431	51,496,160	2,675,698,434	2,638,288,675
24. Minnesota MN	L	15,523,497	17,860,662	6,654,258	6,217,109	27,174,109	20,599,598
25. Mississippi MS	L	25,474,994	28,376,631	13,598,441	12,894,784	30,331,771	31,825,017
26. Missouri MO	L	10,944,906	12,019,161	7,800,551	5,887,231	12,671,779	16,801,702
27. Montana MT	L	2,807,179	3,000,490	1,105,685	1,222,954	4,136,698	3,880,718
28. Nebraska NE	L	4,606,693	5,298,114	1,972,995	4,707,942	2,374,038	8,703,534
29. Nevada NV	L	37,052,600	44,103,824	16,222,649	8,828,393	69,860,719	37,255,361
30. New Hampshire NH	L	7,997,082	8,816,196	2,874,026	3,125,200	9,156,438	12,458,377
31. New Jersey NJ	N			14,440,200	15,915,174	597,217,014	612,942,489
32. New Mexico NM	L	14,318,771	15,641,997	5,897,803	8,834,184	22,042,120	24,510,453
33. New York NY	L	439,408,354	492,868,798	236,111,226	292,764,666	809,902,422	860,626,493
34. North Carolina NC	L	57,051,225	68,006,537	28,679,906	30,913,461	33,123,621	45,751,645
35. North Dakota ND	L	6,042,707	6,989,766	2,655,154	3,206,441	4,491,924	4,989,017
36. Ohio OH	L	57,706,237	65,915,601	28,732,017	35,640,332	84,906,701	87,150,877
37. Oklahoma OK	L	17,871,623	20,458,395	8,179,811	9,981,135	11,232,643	15,813,131
38. Oregon OR	L	25,331,904	27,123,561	11,344,935	12,106,598	26,557,890	29,526,683
39. Pennsylvania PA	L	106,607,158	119,273,819	63,945,771	73,473,250	266,089,843	290,898,368
40. Rhode Island RI	L	14,803,039	16,386,011	7,231,218	9,244,950	14,290,145	18,361,212
41. South Carolina SC	L	71,017,542	77,510,034	34,525,848	35,503,075	68,537,487	68,707,259
42. South Dakota SD	L	4,144,515	3,849,623	2,322,878	1,672,211	4,177,825	2,555,144
43. Tennessee TN	L	42,445,235	44,303,702	23,494,117	18,414,614	34,970,458	36,656,542
44. Texas TX	L	46,284,988	48,290,463	25,148,263	26,241,439	49,276,742	52,414,765
45. Utah UT	L	19,198,555	21,161,824	9,687,858	9,424,233	13,384,838	16,793,082
46. Vermont VT	L	3,295,371	3,787,493	1,741,633	1,802,209	1,906,909	1,584,464
47. Virginia VA	L	97,821,331	105,532,493	42,773,441	51,384,829	67,901,386	74,692,666
48. Washington WA	L	68,517,814	76,412,823	35,913,574	46,138,972	92,480,818	81,736,330
49. West Virginia WV	L	14,375,492	16,605,187	4,377,336	7,136,585	9,144,968	10,613,888
50. Wisconsin WI	L	7,122,037	8,572,239	7,077,383	5,368,343	32,972,263	33,370,971
51. Wyoming WY	L	2,039,854	2,218,395	1,070,667	635,149	815,737	1,149,266
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					1,074	1,467
58. Aggregate Other Alien OT	XXX					309,229	316,298
59. Totals	XXX	2,678,822,017	2,911,161,003	1,424,929,646	1,741,995,762	6,945,858,352	7,260,075,174
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					309,229	316,298
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					309,229	316,298

(a) Active Status Counts:

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

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

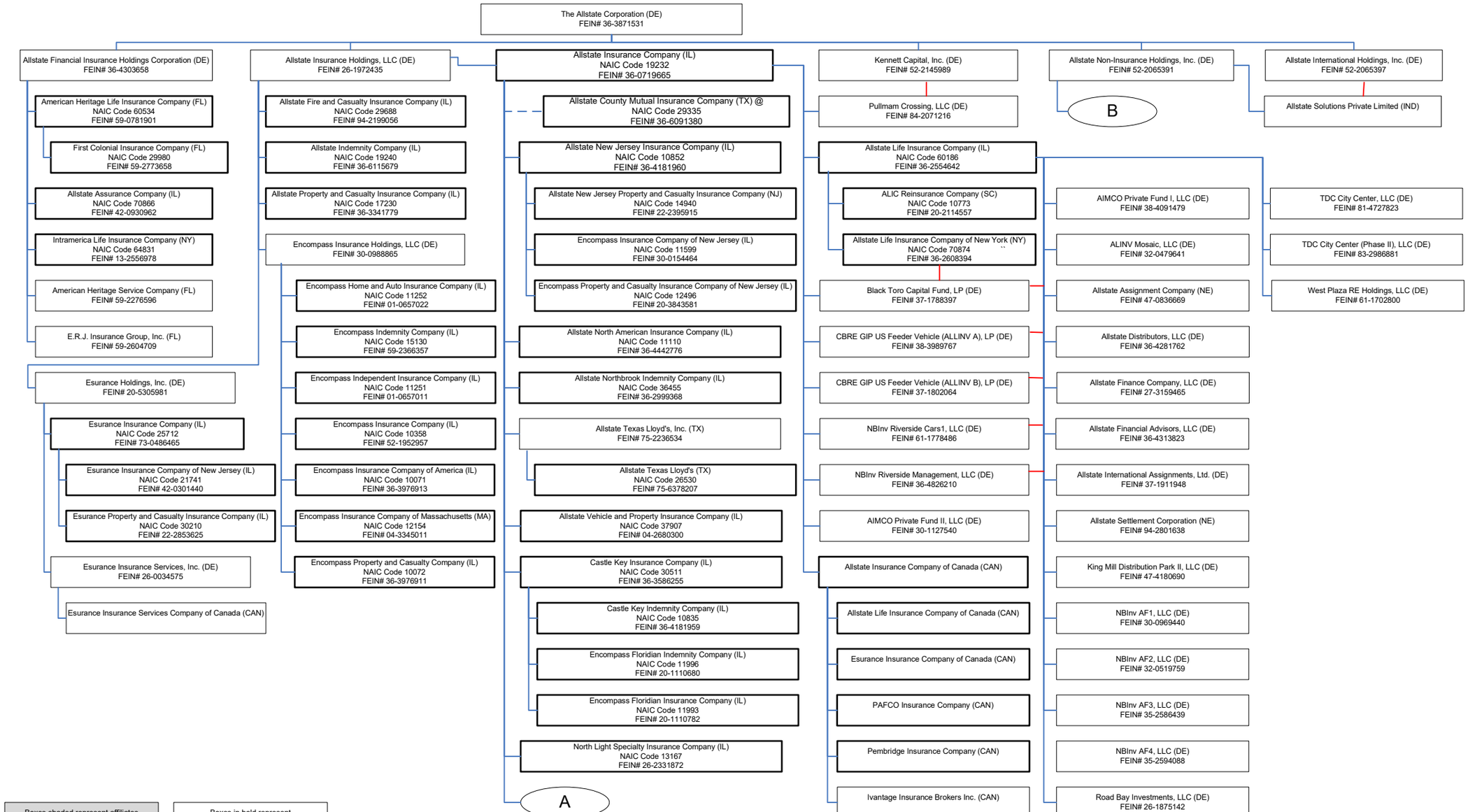
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....

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

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

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

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

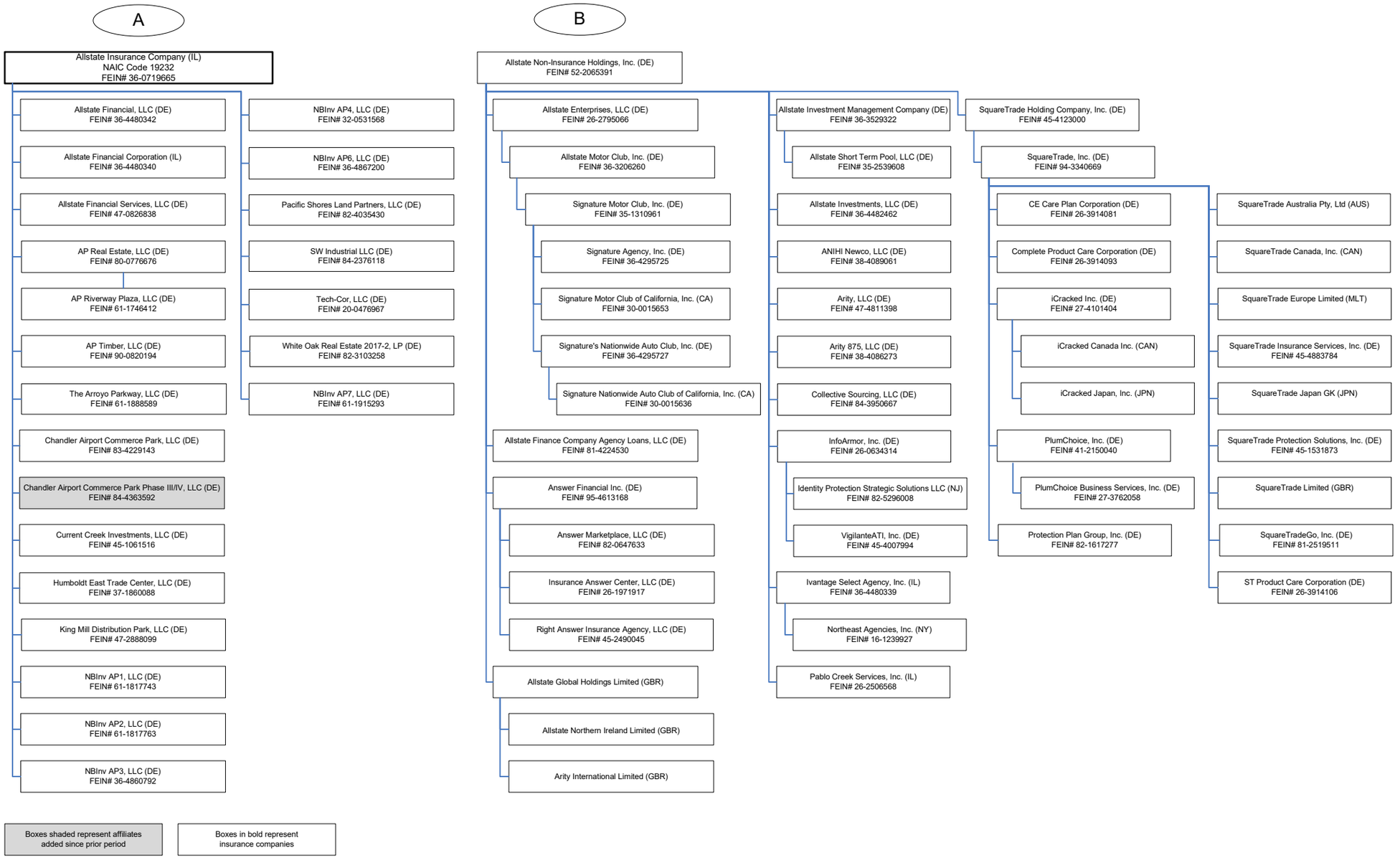


Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4086273				Arity 875, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			84-4363592				Chandler Airport Commerce Park Phase III/IV, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	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	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							iCracked Canada Inc.	CAN	NIA	iCracked Inc.	Ownership	100.000	The Allstate Corporation	N	

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 *
			27-4101404				iCracked Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							iCracked Japan, Inc.	JPN	NIA	iCracked Inc.	Ownership	37.500	The Allstate Corporation	N	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3762058				PlumChoice Business Services, Inc.	DE	NIA	PlumChoice, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

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			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			45-4007994				VigilanteATI, Inc.	DE	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	370,893	277,729	74.9	(22.3)
2.	Allied Lines	127,168,654	21,279,027	16.7	24.9
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	941,235,824	420,369,388	44.7	40.7
5.	Commercial multiple peril	102,338,449	48,644,501	47.5	59.9
6.	Mortgage guaranty				
8.	Ocean marine	192,188	49,991	26.0	1.4
9.	Inland marine	23,242,973	5,927,088	25.5	26.3
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	469,649	716,378	152.5	(92.9)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(31,863)		
17.1	Other liability - occurrence	57,217,321	24,560,781	42.9	32.8
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	240,109	(7,227,324)	(3,010.0)	(14,448.5)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	593,851,376	369,593,844	62.2	61.6
19.3,19.4	Commercial auto liability	240,740,901	171,245,576	71.1	75.1
21.	Auto physical damage	663,682,022	211,322,865	31.8	37.0
22.	Aircraft (all perils)				
23.	Fidelity	1,108	19,789	1,785.6	19.7
24.	Surety	360			
26.	Burglary and theft		12,294		
27.	Boiler and machinery	1,891,839	340,624	18.0	3.2
28.	Credit				
29.	International				
30.	Warranty	3,793,040			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	874,380	(10)	0.0	0.1
35.	Totals	2,757,311,086	1,267,100,679	46.0	46.1
	DETAILS OF WRITE-INS				
3401.	Identity theft	874,380	(10)	0.0	0.1
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)	874,380	(10)	0.0	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	155,956	339,923	369,610
2.	Allied Lines	73,523,883	122,385,070	119,704,200
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	488,254,212	878,456,682	911,054,960
5.	Commercial multiple peril	51,833,289	101,448,342	104,851,385
6.	Mortgage guaranty			
8.	Ocean marine	121,441	209,286	242,069
9.	Inland marine	14,410,071	23,402,274	24,733,698
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	253,040	414,650	451,301
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	27,531,785	55,827,567	43,173,283
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	95,237	237,128	294,468
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	262,044,328	582,192,939	684,928,809
19.3,19.4	Commercial auto liability	100,809,285	250,689,321	277,636,682
21.	Auto physical damage	293,702,751	655,049,575	736,465,339
22.	Aircraft (all perils)			
23.	Fidelity	1,168	2,299	2,561
24.	Surety	360	360	780
26.	Burglary and theft			
27.	Boiler and machinery	933,889	1,868,179	1,953,854
28.	Credit			
29.	International			
30.	Warranty	3,284,547	5,504,710	4,436,677
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	444,857	793,711	861,328
35.	Totals	1,317,400,100	2,678,822,017	2,911,161,003
	DETAILS OF WRITE-INS			
3401.	Identity theft	444,857	793,711	861,328
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)	444,857	793,711	861,328

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2017 + Prior	5,141,744	1,273,602	6,415,346	1,112,402	67,705	1,180,107	4,310,181	43,587	968,747	5,322,515	280,839	(193,563)	87,276
2. 2018	2,864,664	772,295	3,636,959	816,699	44,617	861,316	2,176,897	43,976	567,330	2,788,203	128,932	(116,372)	12,560
3. Subtotals 2018 + Prior	8,006,408	2,045,897	10,052,305	1,929,101	112,322	2,041,423	6,487,078	87,564	1,536,077	8,110,718	409,771	(309,935)	99,836
4. 2019	6,094,995	1,907,575	8,002,571	2,527,091	463,242	2,990,334	3,376,470	351,922	1,194,980	4,923,372	(191,434)	102,569	(88,865)
5. Subtotals 2019 + Prior	14,101,403	3,953,473	18,054,876	4,456,192	575,564	5,031,757	9,863,547	439,485	2,731,057	13,034,090	218,337	(207,366)	10,971
6. 2020	XXX	XXX	XXX	XXX	4,934,333	4,934,333	XXX	3,037,316	1,699,878	4,737,194	XXX	XXX	XXX
7. Totals	14,101,403	3,953,473	18,054,876	4,456,192	5,509,897	9,966,090	9,863,547	3,476,801	4,430,935	17,771,284	218,337	(207,366)	10,971
8. Prior Year-End Surplus As Regards Policyholders	19,111,122										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 1.5	2. (5.2)	3. 0.1
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.1

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



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



4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	OPEB prepaid benefits	79,382,500	79,382,500		
2505.	Intangible asset	38,861,409	38,861,409		
2506.	Advances	1,460,915	1,460,915		
2507.	Accounts receivable from sale of securities	20,375	20,375		
2597.	Summary of remaining write-ins for Line 25 from overflow page	119,725,199	119,725,199		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	14,628,466	14,897,912
2505.	Deferred gain on intercompany asset transfers	11,318,407	9,474,857
2506.	Securities lending	13,886	1,370,945
2507.	Retroactive reinsurance reserve ceded	(3,792,199)	(3,811,654)
2597.	Summary of remaining write-ins for Line 25 from overflow page	22,168,560	21,932,060

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Gain on deposit reinsurance		128,506	
1497.	Summary of remaining write-ins for Line 14 from overflow page		128,506	

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	353,595,678	347,147,811
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		23,661,275
	2.2 Additional investment made after acquisition	3,834,895	20,448,715
3.	Current year change in encumbrances		(9,000,000)
4.	Total gain (loss) on disposals	17,346,186	
5.	Deduct amounts received on disposals	62,120,528	
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	15,081,246	28,662,124
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	297,574,986	353,595,678
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	297,574,986	353,595,678

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	538,545,433	390,304,192
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	81,410,000	292,325,000
	2.2 Additional investment made after acquisition	1,595,781	7,681,336
3.	Capitalized deferred interest and other	(47,865)	(186,910)
4.	Accrual of discount	71,938	234,970
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	7,553,229	151,813,155
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	614,022,058	538,545,433
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	614,022,058	538,545,433
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	614,022,058	538,545,433

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,697,529,893	4,976,034,004
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	193,533,388	618,762,026
	2.2 Additional investment made after acquisition	297,773,610	721,781,537
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(429,506,510)	107,543,356
6.	Total gain (loss) on disposals	(726,458)	17,590,627
7.	Deduct amounts received on disposals	693,291,561	652,348,548
8.	Deduct amortization of premium and depreciation	32,099,549	64,094,004
9.	Total foreign exchange change in book/adjusted carrying value	3,038,044	(26,510,033)
10.	Deduct current year's other than temporary impairment recognized	12,255,417	1,229,071
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,023,995,440	5,697,529,893
12.	Deduct total nonadmitted amounts	965,046	3,384,790
13.	Statement value at end of current period (Line 11 minus Line 12)	5,023,030,394	5,694,145,103

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	38,653,164,243	36,168,341,792
2.	Cost of bonds and stocks acquired	21,138,684,485	28,078,903,638
3.	Accrual of discount	10,961,601	25,839,782
4.	Unrealized valuation increase (decrease)	(1,046,563,874)	1,428,304,863
5.	Total gain (loss) on disposals	1,414,895,093	504,290,738
6.	Deduct consideration for bonds and stocks disposed of	21,248,891,196	27,410,153,389
7.	Deduct amortization of premium	58,406,734	117,279,536
8.	Total foreign exchange change in book/adjusted carrying value	(8,100,631)	15,029,698
9.	Deduct current year's other than temporary impairment recognized	92,323,864	58,860,690
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	7,905,442	18,747,346
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	38,771,324,564	38,653,164,243
12.	Deduct total nonadmitted amounts	5,995,076	6,574,376
13.	Statement value at end of current period (Line 11 minus Line 12)	38,765,329,488	38,646,589,867

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	16,995,569,258	12,328,207,991	13,496,607,707	(170,017,835)	16,995,569,258	15,657,151,707		15,549,693,417
2. NAIC 2 (a)	10,219,269,309	2,956,195,541	1,230,639,414	(31,000,595)	10,219,269,309	11,913,824,841		9,249,769,245
3. NAIC 3 (a)	2,536,103,571	606,626,330	588,822,034	257,771,542	2,536,103,571	2,811,679,410		2,630,420,101
4. NAIC 4 (a)	1,694,082,360	252,807,537	126,224,112	66,947,387	1,694,082,360	1,887,613,171		1,908,859,934
5. NAIC 5 (a)	197,891,615	28,287,834	83,828,319	114,321,400	197,891,615	256,672,529		167,860,678
6. NAIC 6 (a)	43,927,785	2,213,280	5,651,083	3,979,370	43,927,785	44,469,352		33,725,142
7. Total Bonds	31,686,843,898	16,174,338,513	15,531,772,670	242,001,269	31,686,843,898	32,571,411,010		29,540,328,516
PREFERRED STOCK								
8. NAIC 1			7,500,000	7,500,000				
9. NAIC 2	7,462,500			(7,462,500)	7,462,500			7,514,030
10. NAIC 3	40,093,550			5,988,838	40,093,550	46,082,388		54,586,775
11. NAIC 4	2,918,000			2,145,756	2,918,000	5,063,756		6,972,920
12. NAIC 5								
13. NAIC 6	13,594,603	1,807,666	603,828	(104,860)	13,594,603	14,693,580		14,450,331
14. Total Preferred Stock	64,068,653	1,807,666	8,103,828	8,067,234	64,068,653	65,839,724		83,524,055
15. Total Bonds and Preferred Stock	31,750,912,551	16,176,146,179	15,539,876,498	250,068,503	31,750,912,551	32,637,250,734		29,623,852,572

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

NAIC 1 $ 865,328,184 ; NAIC 2 $ 34,712,423 ; NAIC 3 $ 6,856,902 NAIC 4 $; NAIC 5 $; NAIC 6 $ 111,123

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	66,308,554	XXX	66,271,456	172,095	321,873

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	772,592,114	705,648,802
2.	Cost of short-term investments acquired	81,818,342	24,240,226,541
3.	Accrual of discount	240,975	19,521
4.	Unrealized valuation increase (decrease)	38,215	52,009
5.	Total gain (loss) on disposals	141,840	(55,952)
6.	Deduct consideration received on disposals	788,391,331	24,173,180,525
7.	Deduct amortization of premium	131,600	118,282
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	66,308,554	772,592,114
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	66,308,554	772,592,114

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	7,322,318
2.	Cost Paid/(Consideration Received) on additions	17,091,697
3.	Unrealized Valuation increase/(decrease)	10,172,232
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	22,069,043
6.	Considerations received/(paid) on terminations	10,195,490
7.	Amortization	(983,361)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	13,800,042
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	59,276,482
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	59,276,482

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	5,950,364			
	3.12 Section 1, Column 15, prior year	2,148,183	3,802,181		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(613,770)			
	3.14 Section 1, Column 18, prior year	(1,684,143)	1,070,374	4,872,555	
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	5,336,595			
	3.24 Section 1, Column 19, prior year	464,040			
	3.25 SSAP No. 108 adjustments		4,872,555	4,872,555	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			46,169,101	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	45,705,062			
	4.23 SSAP No. 108 adjustments		45,705,062		
4.3	Subtotal (Line 4.1 minus Line 4.2)				464,040
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(464,040)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-US TREASURY N/B	2	4,222,300	4,519,214	5,775,089	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	96,381	50,245	912810-QZ-4	US TREASURY N/B	1	4,422,834	5,724,843
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	13,000,000	15,065,396	15,496,728	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	296,746	154,700	912828-4N-7	TREASURY NOTE	1	14,768,650	15,342,028
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	22,230,700	25,064,235	25,590,181	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	507,452	264,545	912828-5C-0	TREASURY NOTE	1	24,556,783	25,325,636
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	22,709,300	25,116,705	27,726,307	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	518,377	270,241	912828-5M-8	TREASURY NOTE	1	24,598,329	27,456,066
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	18,149,500	20,151,947	21,483,509	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	414,292	215,979	912828-6B-1	TREASURY NOTE	1	19,737,655	21,267,530
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	16,011,600	16,283,884	18,116,645	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	365,491	190,538	912828-6F-2	TREASURY NOTE	1	15,918,393	17,926,107
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	14,051,900	15,276,609	15,641,324	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	320,757	167,218	912828-6X-3	TREASURY NOTE	1	14,955,852	15,474,107
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	8,564,900	8,883,477	9,350,010	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	195,508	101,922	912828-J2-7	TREASURY NOTE	1	8,687,969	9,248,088
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	21,000,000	22,493,364	22,924,986	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	479,359	249,900	912828-J2-7	TREASURY NOTE	1	22,014,005	22,675,086
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	20,750,000	22,316,829	22,772,025	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	473,653	246,925	912828-K7-4	TREASURY NOTE	1	21,843,177	22,525,100
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	13,911,600	15,844,554	15,705,779	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	317,555	165,548	912828-V9-8	TREASURY NOTE	1	15,527,000	15,540,231
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	19,513,500	20,362,724	21,480,578	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	445,427	232,211	912828-XB-1	TREASURY NOTE	1	19,917,297	21,248,367
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,794,300	16,073,818	17,421,634	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	360,531	187,952	912828-YB-0	TREASURY NOTE	1	15,713,287	17,233,682
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	9,042,100	9,142,680	9,825,743	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	206,401	107,601	912828-YU-8	TREASURY NOTE	1	8,936,279	9,718,142
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	14,000,000	15,361,448	15,300,824	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	319,573	166,600	912828-Z9-4	TREASURY NOTE	1	15,041,875	15,134,224
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	17,048,300	17,839,456	17,934,437	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	389,155	202,875	912828-ZC-7	TREASURY NOTE	1	17,450,301	17,731,562
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,000,000	15,121,072	16,161,120	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	342,762	178,500	912828-2A-7	TREASURY NOTE	1	14,778,310	15,982,620
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	12,000,000	12,583,533	13,620,768	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	274,210	142,800	912828-2R-0	TREASURY NOTE	1	12,309,324	13,477,968
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,000,000	16,706,032	17,045,880	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	342,762	178,500	912828-4M-9	TREASURY NOTE	1	16,363,270	16,867,380
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	11,014,300	12,375,707	13,129,662	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	251,686	131,070	912828-4N-7	TREASURY NOTE	1	12,124,021	12,998,592
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	11,049,700	13,216,129	13,171,861	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	252,494	131,491	912828-4N-7	TREASURY NOTE	1	12,963,634	13,040,370

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
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,000,000	16,732,831	17,070,495	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	342,762	178,500	912828-4R-8	TREASURY NOTE	1	16,390,069	16,891,995
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	11,320,900	11,996,221	13,821,947	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	258,692	134,719	912828-5M-8	TREASURY NOTE	1	11,737,529	13,687,228
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	4,195,200	4,972,343	5,122,016	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	95,864	49,923	912828-5M-8	TREASURY NOTE	1	4,876,479	5,072,093
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,345,400	17,048,127	17,447,382	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	350,655	182,610	912828-6A-3	TREASURY NOTE	1	16,697,472	17,264,772
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,000,000	16,381,666	16,776,930	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	342,762	178,500	912828-6L-9	TREASURY NOTE	1	16,038,904	16,598,430
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,000,000	16,307,705	16,696,665	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	342,762	178,500	912828-6X-3	TREASURY NOTE	1	15,964,943	16,518,165
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,000,000	16,094,073	16,486,905	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	342,762	178,500	912828-7B-0	TREASURY NOTE	1	15,751,311	16,308,405
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	16,297,300	17,222,397	17,628,235	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	372,406	193,938	912828-P4-6	TREASURY NOTE	1	16,849,990	17,434,297
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	12,000,000	13,085,766	12,979,992	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	274,210	142,800	912828-P4-6	TREASURY NOTE	1	12,811,556	12,837,192
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	26,861,700	27,033,605	29,106,801	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	613,811	319,654	912828-R3-6	TREASURY NOTE	1	26,419,794	28,787,147
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WI TREASURY NOTE	2	15,415,500	15,792,953	16,737,040	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	352,256	183,444	912828-YG-9	WI TREASURY NOTE	1	15,440,697	16,553,596
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	12,000,000	13,238,564	13,114,992	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	274,210	142,800	912828-Z9-4	TREASURY NOTE	1	12,964,354	12,972,192
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	12,500,000	13,136,014	13,190,250	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	285,635	148,750	912828-ZB-9	TREASURY NOTE	1	12,850,379	13,041,500
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	21,000,000	23,990,104	24,746,064	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	398,809	249,900	912828-3W-8	TREASURY NOTE	1	23,591,295	24,496,164
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	18,000,000	19,751,356	20,208,960	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	341,836	214,200	912828-4F-4	TREASURY NOTE	1	19,409,520	19,994,760
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	9,979,300	11,194,575	11,937,209	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	189,516	118,754	912828-4V-9	TREASURY NOTE	1	11,005,060	11,818,455
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	12,000,000	13,898,802	14,354,364	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	227,891	142,800	912828-4V-9	TREASURY NOTE	1	13,670,911	14,211,564
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	5,626,600	6,203,867	6,366,329	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	106,854	66,957	912828-6F-2	TREASURY NOTE	1	6,097,013	6,299,373
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	9,457,100	9,894,026	10,531,237	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	179,599	112,539	912828-M5-6	TREASURY NOTE	1	9,714,427	10,418,698
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	14,497,900	15,749,926	16,144,571	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	275,328	172,525	912828-M5-6	TREASURY NOTE	1	15,474,598	15,972,046
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	8,372,600	9,081,827	9,072,382	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	159,003	99,634	912828-R3-6	TREASURY NOTE	1	8,922,824	8,972,748

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
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	10,000,000	10,282,755	11,099,470	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	189,909	119,000	912828-U2-4	TREASURY NOTE	1	10,092,846	10,980,470
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	9,551,600	10,653,490	10,601,770	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	181,393	113,664	912828-U2-4	TREASURY NOTE	1	10,472,096	10,488,106
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	14,142,600	15,098,892	15,966,571	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	268,581	168,297	912828-V9-8	TREASURY NOTE	1	14,830,311	15,798,274
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	10,000,000	10,526,159	11,405,720	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	189,909	119,000	912828-X8-8	TREASURY NOTE	1	10,336,250	11,286,720
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	10,217,400	11,661,841	11,653,680	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	194,038	121,587	912828-X8-8	TREASURY NOTE	1	11,467,804	11,532,093
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	10,751,000	11,566,421	11,834,765	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	204,171	127,937	912828-XB-1	TREASURY NOTE	1	11,362,250	11,706,828
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	19,000,000	20,441,075	20,915,314	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	360,827	226,100	912828-XB-1	TREASURY NOTE	1	20,080,248	20,689,214
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	18,000,000	19,932,548	20,403,738	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	341,836	214,200	912828-XZ-8	TREASURY NOTE	1	19,590,712	20,189,538
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	9,370,000	9,500,914	10,335,419	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	177,945	111,503	912828-YB-0	TREASURY NOTE	1	9,322,969	10,223,916
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	24,000,000	24,345,648	26,783,088	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	455,781	285,600	912828-YS-3	TREASURY NOTE	1	23,889,867	26,497,488
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	8,000,000	8,884,821	8,927,696	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	151,927	95,200	912828-YS-3	TREASURY NOTE	1	8,732,894	8,832,496
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	8,033,900	8,157,217	8,141,426	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	152,571	95,603	912828-ZN-3	TREASURY NOTE	1	8,004,646	8,045,822
45102*AR3	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security-WI TREASURY BOND	1IF	2,266,200	2,255,229	2,755,314	03/10/2020	09/20/2020	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT		29,944	912810-SJ-8	WI TREASURY BOND	1	2,255,229	2,725,371
45102*AR3	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security-TREASURY NOTE	1IF	15,000,000	14,704,307	17,962,652	03/10/2020	09/20/2020	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT		198,197	912828-4V-9	TREASURY NOTE	1	14,704,307	17,764,455
45102*AR3	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security-TREASURY NOTE	1IF	14,840,100	14,976,347	16,065,717	03/10/2020	09/20/2020	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT		196,085	912828-XT-2	TREASURY NOTE	1	14,976,347	15,869,632
45102*AR3	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security-WI TREASURY NOTE	1IF	17,893,700	17,922,948	19,451,188	03/10/2020	09/20/2020	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT		236,432	912828-YG-9	WI TREASURY NOTE	1	17,922,948	19,214,756
PENDING	FUTURE US 5YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security-TREASURY NOTE	1Z	300,000	298,396	312,129	05/26/2020	09/30/2020	FUTURE US 5YR NOTE SEP 20		(9,375)	912828-R3-6	TREASURY NOTE	1	298,396	321,504
PENDING	FUTURE US 2YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security-TREASURY NOTE	1Z	700,000	696,258	755,643	05/26/2020	09/30/2020	FUTURE US 2YR NOTE SEP 20		5,467	912828-R3-6	TREASURY NOTE	1	696,258	750,176
PENDING	FUTURE US 2YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security-TREASURY NOTE	1Z	432,000	429,691	466,340	05/26/2020	09/30/2020	FUTURE US 2YR NOTE SEP 20		3,374	912828-R3-6	TREASURY NOTE	1	429,691	462,966

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 10YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security-TREASURY NOTE	1Z	594,000	590,825	543,765	05/26/2020	09/21/2020	FUTURE US 10YR NOTE SEP 20		(92,813)	912828-R3-6	TREASURY NOTE	1	590,825	636,578
PENDING	FUTURE US 10YR NOTE SEP 20, effective 05/29/2020, attached to Cash Security-US TREASURY N/B	1Z	277,000	288,560	332,692	05/29/2020	09/21/2020	FUTURE US 10YR NOTE SEP 20		(43,281)	912810-QU-5	US TREASURY N/B	1	288,560	375,973
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-TREASURY NOTE	3	4,500,000	4,527,374	4,753,637	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(54,608)	(138,529)	912828-G3-8	TREASURY NOTE	1	4,581,981	4,892,166
9999999999 - Totals				866,347,275	906,683,593	XXX	XXX	XXX	16,112,472	9,310,502	XXX	XXX	XXX	850,234,803	897,373,092

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	234,531,719	18	869,576,339					10	234,531,719
2. Add: Opened or Acquired Transactions	27	954,912,553	13	85,467,118					40	1,040,379,671
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	101,463	XXX	37,169,289	XXX		XXX		XXX	37,270,752
4. Less: Closed or Disposed of Transactions	19	319,969,396	21	125,639,482					40	445,608,877
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	225,989	XXX		XXX		XXX	225,989
7. Ending Inventory	18	869,576,339	10	866,347,275					10	866,347,275

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	59,276,482	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,950,364	
3.	Total (Line 1 plus Line 2)		65,226,846
4.	Part D, Section 1, Column 5	134,143,448	
5.	Part D, Section 1, Column 6	(68,916,602)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	52,611,139	
8.	Part B, Section 1, Column 13	1,844,001	
9.	Total (Line 7 plus Line 8)		54,455,140
10.	Part D, Section 1, Column 8	123,768,302	
11.	Part D, Section 1, Column 9	(69,313,162)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	757,191,028	
14.	Part B, Section 1, Column 20	19,390,100	
15.	Part D, Section 1, Column 11	776,581,128	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,243,794,088	846,656,542
2.	Cost of cash equivalents acquired	26,488,014,571	24,289,719,326
3.	Accrual of discount	1,349,414	7,059,808
4.	Unrealized valuation increase (decrease)	191,135	(12,084)
5.	Total gain (loss) on disposals	(532,176)	189,571
6.	Deduct consideration received on disposals	26,095,186,916	23,899,804,442
7.	Deduct amortization of premium	100	14,634
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,637,630,016	1,243,794,088
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,637,630,016	1,243,794,088

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				680,055
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				(74,185)
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				224,770
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				383,023
Texas Vacant Land - Parking Lot	Irving	TX	05/01/1989	VARIOUS				31,937
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				19,069
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				12,943
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				834,942
0199999. Acquired by Purchase								2,112,553
0399999 - Totals								2,112,553

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
Home Office Buildings	Northbrook	IL	05/19/2020	Retirement	8,222,136														
Office Building - 75 Executive Pkwy	Hudson	OH	05/19/2020	Retirement	3,743,385														
Tech-Cor Training	Wheeling	IL	05/19/2020	Retirement	59,643														
0199999. Property Disposed					12,025,164														
Chelean View	Manson	WA	06/30/2020	Transfer	6,967,124		7,263,456						6,967,124	6,967,124					
0299999. Property Transferred					6,967,124		7,263,456						6,967,124	6,967,124					
0399999 - Totals					18,992,287		7,263,456						6,967,124	6,967,124					

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 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	4.550		250,000	17,536,047
400005	EVERETT	MA		11/13/2018	5.100		364,080	34,963,720
400009	TAMPA	FL		06/07/2019	4.510		145,062	26,676,092
123692	NASHVILLE	TN		04/15/2020	3.700	10,250,000		13,760,000
123694	DALLAS	TX		05/22/2020	3.000	21,400,000		32,365,988
0599999. Mortgages in good standing - Commercial mortgages-all other						31,650,000	759,142	125,301,847
0899999. Total Mortgages in good standing						31,650,000	759,142	125,301,847
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						31,650,000	759,142	125,301,847

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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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	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
123359	BURLINGAME	CA		11/04/2011		160,158		115			115		160,273	160,273			
123370	MARLTON	NJ		02/23/2012		94,381							94,381	94,381			
123525	EDINA	MN		04/10/2015		298,509							298,509	298,509			
123575	ATLANTA	GA		06/15/2016		100,699							100,699	100,699			
123580	LAKEWOOD	CO		10/31/2016		159,605							159,605	159,605			
123600	SEATTLE	WA		06/30/2017		439,644							439,644	439,644			
123677	DAYTON	OH		10/23/2019		196,635							196,635	196,635			
0299999. Mortgages with partial repayments						1,449,631		115			115		1,449,746	1,449,746			
0599999 - Totals						1,449,631		115			115		1,449,746	1,449,746			

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		NAIC Designation and Admini-strative Symbo							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	5S	02/14/2011	2		28,019		582,484	1.750
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									28,019		582,484	XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3		37,393		490,219	3.170
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017	3		2,488,171		8,162,808	0.860
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3		4,536		3,127,794	6.050
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019	3		72,110			63.170
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP		04/17/2020		256,500			23,543,500	5.290
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		218,942		5,701,741	0.990
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019	3		158,505		15,107,441	0.250
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		26,575		4,784,122	0.700
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		3,650,594		18,657,878	2.390
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		4,177,887		9,935,958	1.500
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners		12/28/2011	3		603,581			1.020
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		1,427,428		7,730,635	2.600
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			2,019,155		68,815,249	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		333,529		2,239,288	2.310
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3		287,646		9,723,657	0.080
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		262,888		8,379,533	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019	3		4,669,851		33,185,685	1.500
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019	3		29,903		581,729	15.620
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		3,928,923		31,444,655	99.010
000000-00-0	CHRYSCAPITAL VIII LLC	EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020			1,350,000		10,800,000	1.560
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			2,052,452		12,677,001	8.650
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			129,373		1,504,577	6.440
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		13,004		1,899,658	5.250
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		2,763			3.520
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		801,986		3,071,286	7.130
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019			1,506,970			5.180
29269B-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011			38,995		3,979,610	1.820
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3		1,370,167		21,116,014	4.050
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	ST HEILER	JEY	EPIRIS GROUP		11/23/2018	3		23,706		1	24.990
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015	3		535,986		2,716,034	1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		3,297,323		18,965,941	0.990
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	5		107,734		421,250	0.650
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	5		642,535		17,301,199	2.090
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		8,231			6.150
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			2,414,143		19,661,581	13.410
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			983,788		13,290,292	2.770
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019			648,000		19,569,599	0.360
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016			248,000		1,562,399	0.980
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		8,167		467,927	1.940
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		1,413,750		30,508,725	1.080
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018			379,147		1,793,438	20.370
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		478,883		14,359,923	5.200
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		2,757,121		12,457,744	0.340
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016			2,163,556		5,088,444	2.680
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			20,641		1,533,963	2.610
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		67,951		13,488,439	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			118,959		8,856,523	25.700
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			3,125,853		2,664,499	12.590
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		351,141		11,736,367	10.430
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3		46,849		242,146	0.150
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			50,917		51,384	2.920
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS		04/09/2018			2,806,977			9.770
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		596,536		12,906,517	0.620
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		102,440		816,589	5.000
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		4,444,866		10,401,736	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3		45,937		5,363,736	3.500
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		5,480		3,277,493	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		1,421,278		802,454	0.820
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3	1,071,957			25,584,043	0.800

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		NAIC Designation and Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	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	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011			129,274		220,455	0.410
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		98,500		3,917,000	1.010
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011	3		31,864		3,405,287	3.280
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3		811,740		304,948	1.630
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	2		389,146		6,694,201	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	2		159,286		15,771,331	0.250
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		18,380			8.420
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		383,406		545,209	2.370
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		120,605		4,306,454	0.910
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		717,749		14,574,373	0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016			32,902		1,817,794	5.710
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	5		78,111		1,673,891	6.350
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	5	384,695	434,101		10,431,204	2.650
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	5		80,566		1,483,818	0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	5		3,868,398		8,865,832	0.320
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	5		10,624		1,217,436	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	5		32,125		3,881,209	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	5		12,908		13,569,330	1.340
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	5		190,559		993,892	0.120
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		880,632		17,927,568	0.410
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		2,643,800		6,534,506	0.190
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3		1,274,703		14,390,634	5.320
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		554,038		2,499,894	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007			251,810		1,047,530	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015			899,828		8,245,151	2.000
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		56,049		1,731,045	1.760
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019	3		1,572,976		8,183,176	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		53,698		17,498,734	2.870
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,713,152	76,766,999		734,282,328	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	Black Toro Capital		10/29/2014			275,207		429,314	47.500
2099999. Joint Venture Interests - Common Stock - Affiliated									275,207		429,314	XXX
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/01/2019			4,143,382		16,058,824	3.570
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015	3		39,321		638,453	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009	3		14,634		2,707,750	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017	3		382,193		4,283,009	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011	3		655,230		6,287,502	0.380
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS		12/27/2018	3		14,128,901		8,425,689	18.180
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019	2		2,035,700		19,613,235	7.200
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018	2		57,464			0.310
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019	2		3,240,000		22,680,000	7.380
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019	2		37,895			9.260
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		10/07/2014			690,861			25.860
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group		09/30/2008			4,391		219,629	2.650
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		12/20/2019			198,250		1,945,203	65.000
000000-00-0	PULLMAN CROSSINGS 2	MINNEAPOLIS	MN	RYAN COMPANY		06/11/2020		8,571,755				56.670
000000-00-0	PULLMAN QOZB 2 LLC	MINNEAPOLIS	MN	RYAN COMPANY		06/11/2020		15,142				0.100
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,518			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			7,142		1,017,880	0.950
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004	3		11,686			4.480
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007	3		18,271			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			11,099		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016	3		1,853,424		10,583,270	1.750
2199999. Joint Venture Interests - Real Estate - Unaffiliated								8,586,897	27,531,361		96,529,512	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			471,615		2,523,093	51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			471,615		2,523,093	51.000
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors		07/13/2017	3		73,923		963,639	95.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company		04/05/2019	3		2,594,867		5,385,834	90.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	CHANDLER	AZ	Ryan Company		04/02/2020	3	9,256,743	5,897,543			90.000
000000-00-0	CHELAN VIEW ORCHARD, LLC	CHELAN	WA	AgriMACS Inc.		04/01/2020	3	11,012,830			1,875,000	99.290
000000-00-0	PULLMAN CROSSINGS	CHICAGO	IL	Ryan Company		07/13/2019	3		1,593,718		2,785,217	85.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative 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
2299999. Joint Venture Interests - Real Estate - Affiliated								20,269,572	11,103,282		16,055,877	XXX
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS		12/24/2019	3		416,227		35,090,168	7.480
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018	3		127,082		3,312,100	9.330
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		78,216		10,198,434	4.350
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			5,722		2,005	7.160
2599999. Joint Venture Interests - Other - Unaffiliated									627,247		48,602,706	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016	3		27,500			55.000
2699999. Joint Venture Interests - Other - Affiliated									27,500			XXX
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS	New York	NY	TEACHERS INSURANCE AND ANNUITY ASS		05/07/2020		8,988,030				
2799999. Surplus Debentures, etc - Unaffiliated								8,988,030				XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL		10/18/2018	3		(4,026)		11,453,708	8.410
000000-00-0	ENTERPRISE HOUSING PARTNERS XX	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010			1		123,534	9.340
000000-00-0	PNC LIHTC FUND 76 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/05/2020		17,455,479			17,182,498	11.020
000000-00-0	RAH CORPORATE PARTNERS FUND 56 LLC	GREAT NECK	NY	REGIONS BANK		04/24/2020		12,500,000			12,351,091	11.430
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets		10/25/2017			(63,728)		4,693,486	8.630
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017			(25,557)		6,102,055	9.310
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXX LP	GREENWICH	CT	RICHMAN GROUP		06/30/2020	3	17,500,000			17,500,000	14.430
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010	3		884		51,960	8.750
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011	3		38		112,903	8.430
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012	3		(3,707)		198,763	9.760
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								47,455,479	(96,095)		69,769,998	XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	BOSTON	MA	BOSTON FINANCIAL		10/18/2018	3		(41,807)		11,724,196	67.460
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	CLEVELAND	OH	RBC CAPITAL MARKETS		03/12/2019			(207,654)		22,798	7.480
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									(249,461)		11,746,994	XXX
4899999. Total - Unaffiliated								66,743,558	104,608,070		961,514,021	XXX
4999999. Total - Affiliated								20,269,572	11,405,989		16,485,191	XXX
5099999 - Totals								87,013,130	116,014,059		977,999,212	XXX

E03.2

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	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	06/30/2020	515,250							515,250	515,250				
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	05/18/2020		7,268				7,268		7,268	7,268				(7,268)
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	06/30/2020	46,850	3,253,442				3,253,442		3,300,292	3,300,292				(3,300,292)
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	06/29/2020	47							47	47				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	06/25/2020	135,707							135,707	135,707				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	06/30/2020	268	(52)				(52)	(216)						
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	05/08/2020	362,333							362,333	362,333				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	06/23/2020	114,434							114,434	114,434				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	04/28/2020	1,397,375							1,397,375	1,397,375				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	06/05/2020	1,940,825							1,940,825	1,940,825				

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	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	06/18/2020	173,865							173,865	173,865				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	05/22/2020	220,822							220,822	220,822				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	06/30/2020	1,775	(1,775)				(1,775)							
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	06/04/2020	1,738,592							1,738,592	1,738,592				
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	10/14/2016	06/24/2020													316,893
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/01/2017	06/30/2020	(9,273)							(9,273)	(9,273)				497,508
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	06/24/2020	85,651							85,651	85,651				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	04/17/2020	970,069							970,069	970,069				
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	HOUSTON	TX	EIG Global Energy Partners	03/31/2015	04/21/2020	219,635							219,635	219,635				
29269#-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	04/15/2020	135,681							135,681	135,681				
000000-00-0	EPIRIS FUND II B LP	ST HELIER	JEY	EPIRIS GROUP	03/12/2018	04/23/2020	5,959,058							5,959,058	5,577,013	(382,044)		(382,044)	
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	06/29/2020	13,246							13,246	13,246				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	06/12/2020	3,260,565							3,260,565	3,260,565				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	06/30/2020	(29,341)	29,341				29,341							
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	04/10/2020	47,131							47,131	47,131				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	06/23/2020	324,220							324,220	324,220				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	04/14/2020	39,149							39,149	39,149				
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	05/01/2020	2,004,727							2,004,727	2,004,727				
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	05/27/2020	752,164							752,164	752,164				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	06/30/2020	3,048							3,048	3,048				(3,048)
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	06/30/2020	626	(34)				(34)		592	592				(592)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	05/28/2020	1,653							1,653	1,653				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	04/28/2020	88							88	88				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	06/30/2020	2,242							2,242	2,242				(2,242)
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES	06/06/2018	06/30/2020	(142,452)	142,452				142,452							
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	05/11/2020	8,107							8,107	8,107				
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	04/16/2020	79,543							79,543	79,543				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	05/28/2020	50,917							50,917	50,917				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	06/01/2020	712,366							712,366	703,726	(8,640)		(8,640)	
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	05/15/2020	55,872							55,872	55,872				
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	05/12/2020	1,073,030							1,073,030	1,073,030				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	06/29/2020	19,472	1,085,025				1,085,025		1,104,497	1,104,497				(1,085,438)
70714#-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	06/25/2020	782,161							782,161	782,161				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	06/30/2020	(139,464)	139,464				139,464							1,031,262
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	05/22/2020	92,894							92,894	92,894				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	05/07/2020	294,873							294,873	294,873				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	06/30/2020	20,200							20,200	20,200				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	06/29/2020	625,534							625,534	625,534				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	06/30/2020	(30,738)	30,738				30,738							
1999999. Joint Venture Interests - Common Stock - Unaffiliated							23,930,795	4,685,870				4,685,870	(216)	28,616,450	28,225,765	(390,684)		(390,684)	(2,553,217)
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC	02/01/2019	06/03/2020	4,814,876							4,814,876	4,814,876				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	06/29/2020	6,040							6,040	1,583	(4,457)		(4,457)	
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LUX	CBRE GLOBAL INVESTORS	07/15/2011	06/30/2020	4,082	(4,082)				(4,082)							
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	06/29/2020	695,500							695,500	695,500				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	04/24/2020	52,281							52,281	52,281				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	05/08/2020	11,418							11,418	11,418				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	04/24/2020	329,080							329,080	329,080				
000000-00-0	LANDMARK FUND IV	Simsbury	CT	LANDMARK PARTNERS	03/27/2002	06/30/2020	3,963							3,963	3,963				(3,963)
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	06/30/2020	234,405							234,405	234,405				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	06/19/2020	359,264							359,264	359,264				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	04/30/2020	607,600							607,600	607,600				

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	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/29/2020	4,391							4,391	4,391				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	06/29/2020	429,000							429,000	429,000				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	04/30/2020	7,543							7,543	7,543				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							7,559,443	(4,082)				(4,082)		7,555,361	7,550,903	(4,457)		(4,457)	(3,963)
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019	05/31/2020	9,256,743							9,256,743	9,256,743				
2299999. Joint Venture Interests - Real Estate - Affiliated							9,256,743							9,256,743	9,256,743				
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS	12/24/2019	05/19/2020	113,273							113,273	113,273				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	06/29/2020	24,726							24,726	5,357	(19,369)		(19,369)	
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017	06/08/2020	7,677,274							7,677,274	7,677,274				
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	06/15/2020	470,471							470,471	470,471				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	04/08/2020	9,375							9,375	9,375				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	05/22/2020	33,505							33,505	33,505				
2599999. Joint Venture Interests - Other - Unaffiliated							8,328,624							8,328,624	8,309,255	(19,369)		(19,369)	
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	Louisville	KY	PNC TAX CREDIT CAPITAL	11/30/2007	06/23/2020	106,212							106,212	125,567		19,355	19,355	
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							106,212							106,212	125,567		19,355	19,355	
4899999. Total - Unaffiliated							39,925,074	4,681,788				4,681,788	(216)	44,606,646	44,211,490	(414,511)	19,355	(395,156)	(2,557,180)
4999999. Total - Affiliated							9,256,743							9,256,743	9,256,743				
5099999 - Totals							49,181,817	4,681,788				4,681,788	(216)	53,863,389	53,468,233	(414,511)	19,355	(395,156)	(2,557,180)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
912810-RE-0	TREASURY BOND		04/16/2020	CITIGROUP GLOBAL MARKETS		2,784,991	1,836,100	11,337	1
912810-SC-3	TREASURY BOND		04/16/2020	CITIGROUP GLOBAL MARKETS		2,888,942	1,982,600	26,212	1
912810-SF-6	TREASURY BOND		04/15/2020	HSBC SECURITIES, INC.		2,047,137	1,446,700	7,273	1
912810-SK-5	TREASURY BOND		04/30/2020	Various		18,084,343	14,255,600	145,405	1
912810-SL-3	TREASURY BOND		06/11/2020	BANK OF AMERICA/MERRILL LYNCH		1,810,407	1,599,200	10,368	1
912810-SR-0	TREASURY BOND		06/03/2020	GOLDMAN, SACHS & CO.		1,461,599	1,509,600	923	1
912828-4N-7	TREASURY NOTE		05/19/2020	GOLDMAN, SACHS & CO.		12,990,735	11,049,700	4,316	1
912828-5N-6	TREASURY NOTE		05/12/2020	GOLDMAN, SACHS & CO.		4,947,745	4,362,400	56,541	1
912828-K7-4	TREASURY NOTE		05/12/2020	GOLDMAN, SACHS & CO.		5,976,253	5,518,000	26,680	1
912828-P4-6	TREASURY NOTE		04/16/2020	GOLDMAN, SACHS & CO.		12,840,938	12,000,000	33,214	1
912828-R3-6	TREASURY NOTE		05/12/2020	GOLDMAN, SACHS & CO.		8,935,134	8,372,600	67,280	1
912828-U2-4	TREASURY NOTE		04/17/2020	GOLDMAN, SACHS & CO.		10,500,044	9,551,600	82,396	1
912828-V9-8	TREASURY NOTE		04/17/2020	BANK OF AMERICA/MERRILL LYNCH		15,574,471	13,911,600	55,895	1
912828-WE-6	TREASURY NOTE		04/30/2020	GOLDMAN, SACHS & CO.		8,839,110	8,136,100	103,266	1
912828-X8-8	TREASURY NOTE		05/19/2020	GOLDMAN, SACHS & CO.		11,488,189	10,217,400	3,297	1
912828-YS-3	TREASURY NOTE		04/08/2020	Various		16,401,602	15,000,000	104,952	1
912828-Z9-4	TREASURY NOTE		04/30/2020	BARCLAYS		12,980,625	12,000,000	37,582	1
912828-ZD-5	TREASURY NOTE		04/30/2020	GOLDMAN, SACHS & CO.		2,648,311	2,628,800	1,679	1
912828-ZE-3	TREASURY NOTE		04/07/2020	RBC DOMINION SECURITIES		62,955,703	63,000,000	8,607	1
912828-ZN-3	TREASURY NOTE		05/12/2020	GOLDMAN, SACHS & CO.		8,004,087	8,033,900	1,419	1
912828-ZT-0	TREASURY NOTE		06/29/2020	JPMORGAN CHASE & CO.		49,958,984	50,000,000	10,246	1
912828-TY-6	US TREASURY N/B		04/30/2020	JPMORGAN CHASE & CO.		4,956,101	4,787,600	35,907	1
912828-UN-8	US TREASURY N/B		04/30/2020	GOLDMAN, SACHS & CO.		9,343,127	8,906,500	37,192	1
0599999. Subtotal - Bonds - U.S. Governments						288,418,578	270,106,000	871,988	XXX
124511-PG-5	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		1,163,868	980,000		1FE
124511-PH-3	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		1,182,700	1,000,000		1FE
124511-PJ-9	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		695,474	590,000		1FE
124511-PK-6	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		522,381	445,000		1FE
124511-PL-4	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		1,012,059	865,000		1FE
124511-PM-2	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		1,679,242	1,440,000		1FE
124511-PN-0	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		1,179,714	1,015,000		1FE
124511-PP-5	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		1,275,340	1,100,000		1FE
124511-PQ-3	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		3,835,886	3,325,000		1FE
124511-PR-1	BYRON CENTER MICH PUB SCHS		06/11/2020	STIFEL CAPITAL MARKETS		3,446,670	3,000,000		1FE
13063D-UR-7	CALIFORNIA ST		04/17/2020	BANK OF AMERICA/MERRILL LYNCH		848,438	750,000		1FE
13063D-VC-9	CALIFORNIA ST		04/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,887,200	2,500,000		1FE
13063D-VD-7	CALIFORNIA ST		04/17/2020	BANK OF AMERICA/MERRILL LYNCH		4,454,602	3,870,000		1FE
13063D-VE-5	CALIFORNIA ST		04/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,286,940	2,000,000		1FE
151537-JR-9	CENTER LINE MICH PUB SCHS		04/16/2020	STIFEL CAPITAL MARKETS		443,145	375,000		1FE
151537-JS-7	CENTER LINE MICH PUB SCHS		04/16/2020	STIFEL CAPITAL MARKETS		357,042	300,000		1FE
151537-JW-8	CENTER LINE MICH PUB SCHS		04/16/2020	STIFEL CAPITAL MARKETS		1,086,349	940,000		1FE
151537-JX-6	CENTER LINE MICH PUB SCHS		04/16/2020	STIFEL CAPITAL MARKETS		869,554	760,000		1FE
151537-JY-4	CENTER LINE MICH PUB SCHS		04/16/2020	STIFEL CAPITAL MARKETS		619,403	545,000		1FE
151537-JZ-1	CENTER LINE MICH PUB SCHS		04/16/2020	STIFEL CAPITAL MARKETS		768,339	680,000		1FE
151537-KA-4	CENTER LINE MICH PUB SCHS		04/16/2020	STIFEL CAPITAL MARKETS		719,533	640,000		1FE
151537-KB-2	CENTER LINE MICH PUB SCHS		04/16/2020	STIFEL CAPITAL MARKETS		918,064	820,000		1FE
20772K-JU-4	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		1,830,276	1,800,000		1FE
20772K-JV-2	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		1,358,060	1,350,000		1FE
20772K-JW-0	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		2,250,000	2,250,000		1FE
20772K-JX-8	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		2,500,000	2,500,000		1FE
20772K-JY-6	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		4,500,000	4,500,000		1FE
20772K-JZ-3	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		2,000,000	2,000,000		1FE
20772K-KA-6	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		1,500,000	1,500,000		1FE
20772K-KB-4	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		1,000,000	1,000,000		1FE
20772K-KC-2	CONNECTICUT ST		05/29/2020	SEIBERT, BRANFORD INC.		1,250,000	1,250,000		1FE
20772K-KV-0	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		1,185,290	1,000,000		1FE
20772K-KW-8	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		879,353	750,000		1FE
20772K-KX-6	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		1,463,138	1,250,000		1FE
20772K-KZ-1	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		993,276	850,000		1FE
20772K-LA-5	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		1,001,608	860,000		1FE
20772K-LB-3	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		1,159,810	1,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
20772K-LC-1	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		866,963	750,000		1FE
20772K-LD-9	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		691,260	600,000		1FE
20772K-LE-7	CONNECTICUT ST		06/12/2020	MORGAN STANLEY		623,290	500,000		1FE
227183-DJ-6	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		500,000	500,000		1FE
227183-DL-1	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		1,430,000	1,430,000		1FE
227183-DM-9	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		1,525,000	1,525,000		1FE
227183-DN-7	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		1,555,000	1,555,000		1FE
227183-DR-8	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		980,000	980,000		1FE
227183-DS-6	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		910,000	910,000		1FE
227183-DT-4	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		1,125,000	1,125,000		1FE
227183-DU-1	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		795,000	795,000		1FE
227183-DV-9	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		770,000	770,000		1FE
227183-DW-7	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		1,460,000	1,460,000		1FE
227183-DX-5	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		885,000	885,000		1FE
227183-DY-3	CROOK CNTY ORE SCH DIST		04/24/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE
239163-JN-9	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		2,568,931	2,120,000		1FE
239163-JP-4	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		2,645,449	2,205,000		1FE
239163-JQ-2	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		2,612,254	2,190,000		1FE
239163-JR-0	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		1,417,162	1,195,000		1FE
239163-JT-6	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		1,519,736	1,290,000		1FE
239163-JU-3	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		1,585,170	1,350,000		1FE
239163-JW-9	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		3,389,037	2,915,000		1FE
239163-JX-7	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		2,358,138	2,035,000		1FE
239163-JY-5	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		2,496,787	2,160,000		1FE
239163-JZ-2	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		1,896,800	1,645,000		1FE
239163-KA-5	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL CAPITAL MARKETS		1,920,867	1,670,000		1FE
365136-NR-7	GARDEN CITY MICH SCH DIST		06/05/2020	HUTCHINSON SHOCKEY ERLEY & CO.		519,880	410,000		1FE
365136-NS-5	GARDEN CITY MICH SCH DIST		06/05/2020	HUTCHINSON SHOCKEY ERLEY & CO.		537,162	425,000		1FE
365136-NT-3	GARDEN CITY MICH SCH DIST		06/05/2020	HUTCHINSON SHOCKEY ERLEY & CO.		560,629	445,000		1FE
365136-NU-0	GARDEN CITY MICH SCH DIST		06/05/2020	HUTCHINSON SHOCKEY ERLEY & CO.		565,106	450,000		1FE
365136-NV-8	GARDEN CITY MICH SCH DIST		06/05/2020	HUTCHINSON SHOCKEY ERLEY & CO.		1,777,760	1,560,000		1FE
365136-NW-6	GARDEN CITY MICH SCH DIST		06/05/2020	HUTCHINSON SHOCKEY ERLEY & CO.		4,334,739	3,505,000		1FE
415306-GV-5	HARRISON MICH CMNTY SCHS		04/15/2020	STIFEL CAPITAL MARKETS		1,605,523	1,420,000		1FE
415306-GW-3	HARRISON MICH CMNTY SCHS		04/15/2020	STIFEL CAPITAL MARKETS		2,028,246	1,650,000		1FE
569203-NT-5	MARION & POLK CNTYS ORE SCH DI		06/25/2020	PIPER JAFFRAY INC.		3,231,034	5,440,000		1FE
569203-PG-1	MARION & POLK CNTYS ORE SCH DI		06/25/2020	PIPER JAFFRAY INC.		2,531,860	2,000,000		1FE
569203-PH-9	MARION & POLK CNTYS ORE SCH DI		06/25/2020	PIPER JAFFRAY INC.		3,056,931	2,425,000		1FE
720577-YD-1	PIERCE CNTY WASH SCH DIST NO 401 P		04/16/2020	PIPER JAFFRAY INC.		2,149,157	1,825,000		1FE
720577-YE-9	PIERCE CNTY WASH SCH DIST NO 401 P		04/16/2020	PIPER JAFFRAY INC.		3,224,788	2,750,000		1FE
720577-YF-6	PIERCE CNTY WASH SCH DIST NO 401 P		04/16/2020	PIPER JAFFRAY INC.		1,169,680	1,000,000		1FE
767781-HW-0	RITENOUR MO SCH DIST		04/09/2020	STIFEL CAPITAL MARKETS		376,516	325,000		1FE
767781-HX-8	RITENOUR MO SCH DIST		04/09/2020	STIFEL CAPITAL MARKETS		316,206	275,000		1FE
807892-JA-3	SCHOOLCRAFT MICH CMNTY SCH DIST		05/12/2020	STIFEL CAPITAL MARKETS		830,319	665,000		1FE
807892-JB-1	SCHOOLCRAFT MICH CMNTY SCH DIST		05/12/2020	STIFEL CAPITAL MARKETS		871,206	700,000		1FE
807892-JC-9	SCHOOLCRAFT MICH CMNTY SCH DIST		05/12/2020	STIFEL CAPITAL MARKETS		833,115	735,000		1FE
807892-JD-7	SCHOOLCRAFT MICH CMNTY SCH DIST		05/12/2020	STIFEL CAPITAL MARKETS		1,129,740	1,000,000		1FE
807892-JE-5	SCHOOLCRAFT MICH CMNTY SCH DIST		05/12/2020	STIFEL CAPITAL MARKETS		1,226,337	1,090,000		1FE
882724-RY-5	TEXAS ST		06/10/2020	MESIROW FINANCIAL, INC.		5,418,101	4,535,000		1FE
938429-V3-8	WASHINGTON CNTY ORE SCH DIST N		06/18/2020	PIPER JAFFRAY INC.		990,000	990,000		1FE
938429-V4-6	WASHINGTON CNTY ORE SCH DIST N		06/18/2020	PIPER JAFFRAY INC.		3,710,000	3,710,000		1FE
938429-V5-3	WASHINGTON CNTY ORE SCH DIST N		06/18/2020	PIPER JAFFRAY INC.		6,750,000	6,750,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						146,393,628	133,440,000		XXX
044825-CG-0	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		225,000	225,000		1FE
044825-CH-8	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		235,000	235,000		1FE
044825-CJ-4	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		275,000	275,000		1FE
044825-CK-1	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		1,015,000	1,015,000		1FE
044825-CL-9	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		750,000	750,000		1FE
044825-CM-7	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		675,000	675,000		1FE
044825-CN-5	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		670,000	670,000		1FE
044825-CP-0	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		690,000	690,000		1FE
044825-CQ-8	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		630,000	630,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
044825-CT-2	ASHTABULA AREA OHIO CITY SCH D		05/28/2020	STIFEL CAPITAL MARKETS		135,000	135,000		1FE
054071-LR-4	AVON IND CMNTY SCH BLDG CORP		04/15/2020	STIFEL CAPITAL MARKETS		817,964	700,000		1FE
054071-LS-2	AVON IND CMNTY SCH BLDG CORP		04/15/2020	STIFEL CAPITAL MARKETS		872,663	750,000		1FE
118565-YK-0	BUCKS CNTY PA		06/12/2020	PNC CAPITAL MARKETS LLC		1,260,000	1,260,000		1FE
118565-YL-8	BUCKS CNTY PA		06/12/2020	PNC CAPITAL MARKETS LLC		890,000	890,000		1FE
118565-YM-6	BUCKS CNTY PA		06/12/2020	PNC CAPITAL MARKETS LLC		495,000	495,000		1FE
118565-YN-4	BUCKS CNTY PA		06/12/2020	PNC CAPITAL MARKETS LLC		1,525,000	1,525,000		1FE
118565-YQ-7	BUCKS CNTY PA		06/12/2020	PNC CAPITAL MARKETS LLC		710,000	710,000		1FE
150411-4R-4	CEDAR HILL TEX		04/15/2020	UMB BANK		634,443	555,000		1FE
169583-GV-7	CHINO VY UNI SCH DIST CALIF		04/06/2020	STIFEL CAPITAL MARKETS		211,187	175,000		1FE
169583-GW-5	CHINO VY UNI SCH DIST CALIF		04/06/2020	STIFEL CAPITAL MARKETS		360,843	300,000		1FE
169583-GX-3	CHINO VY UNI SCH DIST CALIF		04/06/2020	STIFEL CAPITAL MARKETS		449,565	375,000		1FE
169583-GY-1	CHINO VY UNI SCH DIST CALIF		04/06/2020	STIFEL CAPITAL MARKETS		358,467	300,000		1FE
169583-HE-4	CHINO VY UNI SCH DIST CALIF		04/07/2020	STIFEL CAPITAL MARKETS		2,935,000	2,935,000		1FE
169583-HF-1	CHINO VY UNI SCH DIST CALIF		04/07/2020	STIFEL CAPITAL MARKETS		2,955,000	2,955,000		1FE
169583-HG-9	CHINO VY UNI SCH DIST CALIF		04/07/2020	STIFEL CAPITAL MARKETS		4,840,000	4,840,000		1FE
169583-HH-7	CHINO VY UNI SCH DIST CALIF		04/07/2020	STIFEL CAPITAL MARKETS		4,695,000	4,695,000		1FE
169583-HJ-3	CHINO VY UNI SCH DIST CALIF		04/07/2020	STIFEL CAPITAL MARKETS		4,390,000	4,390,000		1FE
204709-JD-2	COMPTON CALIF CMNTY COLLEGE DI		05/08/2020	RBC DOMINION SECURITIES		1,575,000	1,575,000		1FE
204709-JG-5	COMPTON CALIF CMNTY COLLEGE DI		05/08/2020	RBC DOMINION SECURITIES		3,930,000	3,930,000		1FE
204709-JH-3	COMPTON CALIF CMNTY COLLEGE DI		05/08/2020	RBC DOMINION SECURITIES		2,565,000	2,565,000		1FE
259309-T9-3	DOUGLAS CNTY NEB SCH DIST NO 0		05/28/2020	D.A. DAVIDSON & CO.		971,385	805,000		1FE
259309-U2-6	DOUGLAS CNTY NEB SCH DIST NO 0		05/28/2020	D.A. DAVIDSON & CO.		577,694	480,000		1FE
259309-U3-4	DOUGLAS CNTY NEB SCH DIST NO 0		05/28/2020	D.A. DAVIDSON & CO.		736,936	615,000		1FE
259309-U4-2	DOUGLAS CNTY NEB SCH DIST NO 0		05/28/2020	D.A. DAVIDSON & CO.		788,093	660,000		1FE
259309-U5-9	DOUGLAS CNTY NEB SCH DIST NO 0		05/28/2020	D.A. DAVIDSON & CO.		814,383	685,000		1FE
259309-U6-7	DOUGLAS CNTY NEB SCH DIST NO 0		05/28/2020	D.A. DAVIDSON & CO.		509,881	430,000		1FE
259309-U7-5	DOUGLAS CNTY NEB SCH DIST NO 0		05/28/2020	D.A. DAVIDSON & CO.		473,064	400,000		1FE
259327-Q8-0	DOUGLAS CNTY NEB SCH DIST NO 0		06/18/2020	D.A. DAVIDSON & CO.		180,000	180,000		1FE
259327-Q9-8	DOUGLAS CNTY NEB SCH DIST NO 0		06/18/2020	D.A. DAVIDSON & CO.		155,000	155,000		1FE
259327-R2-2	DOUGLAS CNTY NEB SCH DIST NO 0		06/18/2020	D.A. DAVIDSON & CO.		650,000	650,000		1FE
259327-R3-0	DOUGLAS CNTY NEB SCH DIST NO 0		06/18/2020	D.A. DAVIDSON & CO.		585,000	585,000		1FE
259327-R4-8	DOUGLAS CNTY NEB SCH DIST NO 0		06/18/2020	D.A. DAVIDSON & CO.		180,000	180,000		1FE
259327-R5-5	DOUGLAS CNTY NEB SCH DIST NO 0		06/18/2020	D.A. DAVIDSON & CO.		1,125,000	1,125,000		1FE
259327-R6-3	DOUGLAS CNTY NEB SCH DIST NO 0		06/18/2020	D.A. DAVIDSON & CO.		650,000	650,000		1FE
283299-AB-1	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		360,000	360,000		1FE
283299-AD-7	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		225,000	225,000		1FE
283299-AF-2	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		405,000	405,000		1FE
283299-AH-8	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		400,000	400,000		1FE
283299-AJ-4	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		585,000	585,000		1FE
283299-AM-7	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		720,000	720,000		1FE
283299-AN-5	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		900,000	900,000		1FE
283299-AP-0	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,210,000	1,210,000		1FE
283299-AQ-8	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		900,000	900,000		1FE
283299-AR-6	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		3,000,000	3,000,000		1FE
283299-AS-4	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		2,500,000	2,500,000		1FE
283299-AT-2	EL MONTE CALIF		06/10/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		3,050,000	3,050,000		1FE
295515-MG-2	ERIE PA (CITY OF)		05/08/2020	PNC CAPITAL MARKETS LLC		1,645,170	1,450,000		1FE
295515-MH-0	ERIE PA (CITY OF)		05/08/2020	PNC CAPITAL MARKETS LLC		571,312	510,000		1FE
295515-MJ-6	ERIE PA (CITY OF)		05/08/2020	PNC CAPITAL MARKETS LLC		664,829	595,000		1FE
295515-MK-3	ERIE PA (CITY OF)		05/08/2020	PNC CAPITAL MARKETS LLC		445,052	400,000		1FE
295515-ML-1	ERIE PA (CITY OF)		05/08/2020	PNC CAPITAL MARKETS LLC		1,108,860	1,000,000		1FE
295515-MM-9	ERIE PA (CITY OF)		05/08/2020	PNC CAPITAL MARKETS LLC		1,100,430	1,000,000		1FE
295515-MN-7	ERIE PA (CITY OF)		05/08/2020	PNC CAPITAL MARKETS LLC		877,368	800,000		1FE
346766-WL-8	FORT BEND CNTY TEX		05/20/2020	UNION BANK OF SWITZERLAND		352,417	330,000		1FE
346766-WM-6	FORT BEND CNTY TEX		05/20/2020	UNION BANK OF SWITZERLAND		1,104,450	1,000,000		1FE
346766-WU-8	FORT BEND CNTY TEX		05/20/2020	UNION BANK OF SWITZERLAND		1,650,000	1,650,000		1FE
346766-WV-6	FORT BEND CNTY TEX		05/20/2020	UNION BANK OF SWITZERLAND		1,440,000	1,440,000		1FE
346766-WW-4	FORT BEND CNTY TEX		05/20/2020	UNION BANK OF SWITZERLAND		1,080,000	1,080,000		1FE
378394-JC-5	GLENDALE CALIF CMNTY COLLEGE D		06/18/2020	RBC DOMINION SECURITIES		90,000	90,000		1FE
378394-JD-3	GLENDALE CALIF CMNTY COLLEGE D		06/18/2020	RBC DOMINION SECURITIES		225,000	225,000		1FE

SCHEDULE D - PART 3

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

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378394-JE-1	GLENDALE CALIF CMNTY COLLEGE D		06/18/2020	RBC DOMINION SECURITIES		555,000	555,000		1FE
378394-JF-8	GLENDALE CALIF CMNTY COLLEGE D		06/18/2020	RBC DOMINION SECURITIES		820,000	820,000		1FE
378394-JG-6	GLENDALE CALIF CMNTY COLLEGE D		06/18/2020	RBC DOMINION SECURITIES		2,950,000	2,950,000		1FE
378394-JH-4	GLENDALE CALIF CMNTY COLLEGE D		06/18/2020	RBC DOMINION SECURITIES		1,650,000	1,650,000		1FE
378394-JJ-0	GLENDALE CALIF CMNTY COLLEGE D		06/18/2020	RBC DOMINION SECURITIES		900,000	900,000		1FE
385064-RY-8	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		115,172	110,000		1FE
385064-RZ-5	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		173,965	160,000		1FE
385064-SA-9	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		158,978	165,000		1FE
385064-SB-7	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		273,563	290,000		1FE
385064-SC-5	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		249,831	270,000		1FE
385064-SD-3	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		321,865	360,000		1FE
385064-SE-1	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		448,900	515,000		1FE
385064-SF-8	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		415,736	495,000		1FE
385064-SH-4	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		1,015,000	1,015,000		1FE
385064-SK-7	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		900,000	900,000		1FE
385064-SN-1	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		695,000	695,000		1FE
385064-SQ-4	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		2,160,000	2,160,000		1FE
385064-SS-0	GRANBURY TEX INDPT SCH DIST		06/04/2020	RBC DOMINION SECURITIES		1,010,000	1,010,000		1FE
399352-2A-0	GROTON TOWN CONN		04/17/2020	PIPER JAFFRAY INC.		805,497	700,000		1FE
399352-Z7-1	GROTON TOWN CONN		04/17/2020	PIPER JAFFRAY INC.		482,582	410,000		1FE
399352-Z8-9	GROTON TOWN CONN		04/17/2020	PIPER JAFFRAY INC.		582,105	500,000		1FE
399352-Z9-7	GROTON TOWN CONN		04/17/2020	PIPER JAFFRAY INC.		1,157,440	1,000,000		1FE
41415U-AX-4	HARRIS CNTY HOSP DIST - GO		04/08/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		875,663	825,000		1Z
41415U-AY-2	HARRIS CNTY HOSP DIST - GO		04/08/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,372,481	1,255,000		1FE
41415U-AZ-9	HARRIS CNTY HOSP DIST - GO		04/08/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,124,820	1,000,000		1FE
41415U-BA-3	HARRIS CNTY HOSP DIST - GO		04/08/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,154,180	1,000,000		1FE
41415U-BB-1	HARRIS CNTY HOSP DIST - GO		04/08/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,771,140	1,500,000		1FE
41415U-BC-9	HARRIS CNTY HOSP DIST - GO		04/08/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,625,292	1,350,000		1FE
41415U-BD-7	HARRIS CNTY HOSP DIST - GO		04/08/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		631,122	515,000		1FE
41415U-BF-2	HARRIS CNTY HOSP DIST - GO		04/08/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		630,035	500,000		1FE
425200-7T-3	HENDERSON NEV		06/03/2020	JPMORGAN CHASE & CO.		205,000	205,000		1FE
425200-7U-0	HENDERSON NEV		06/03/2020	JPMORGAN CHASE & CO.		315,000	315,000		1FE
425200-7V-8	HENDERSON NEV		06/03/2020	JPMORGAN CHASE & CO.		535,000	535,000		1FE
425200-7W-6	HENDERSON NEV		06/03/2020	JPMORGAN CHASE & CO.		1,530,000	1,530,000		1FE
425200-7X-4	HENDERSON NEV		06/03/2020	JPMORGAN CHASE & CO.		1,665,000	1,665,000		1FE
425200-7Y-2	HENDERSON NEV		06/03/2020	JPMORGAN CHASE & CO.		1,800,000	1,800,000		1FE
457074-BN-1	INGLEWOOD CALIF POB		06/03/2020	CABRERA CAPITAL MARKETS, INC		4,000,000	4,000,000		1FE
457074-BP-6	INGLEWOOD CALIF POB		06/03/2020	CABRERA CAPITAL MARKETS, INC		4,050,000	4,050,000		1FE
457074-BQ-4	INGLEWOOD CALIF POB		06/03/2020	CABRERA CAPITAL MARKETS, INC		5,400,000	5,400,000		1FE
458436-WJ-7	INTERBORO SCH DIST PA		05/20/2020	PIPER JAFFRAY INC.		1,108,440	1,000,000		1FE
458436-WK-4	INTERBORO SCH DIST PA		05/20/2020	PIPER JAFFRAY INC.		823,013	750,000		1FE
484873-PW-8	KANSAS CITY MO		04/15/2020	BARCLAYS		1,061,406	900,000		1FE
484873-QA-5	KANSAS CITY MO		04/15/2020	BARCLAYS		1,297,162	1,120,000		1FE
484873-QB-3	KANSAS CITY MO		04/15/2020	BARCLAYS		975,451	845,000		1FE
484873-QC-1	KANSAS CITY MO		04/15/2020	BARCLAYS		1,035,531	900,000		1FE
502516-QT-7	LA CANADA CALIF UNI SCH DIST		04/14/2020	STIFEL CAPITAL MARKETS		1,117,590	1,000,000		1FE
567134-FP-1	MARICOPA CNTY ARIZ ELEM SCH DI		04/08/2020	STIFEL CAPITAL MARKETS		307,659	275,000		1FE
567134-FQ-9	MARICOPA CNTY ARIZ ELEM SCH DI		04/08/2020	STIFEL CAPITAL MARKETS		473,998	425,000		1FE
567134-FR-7	MARICOPA CNTY ARIZ ELEM SCH DI		04/08/2020	STIFEL CAPITAL MARKETS		277,743	250,000		1FE
567134-FS-5	MARICOPA CNTY ARIZ ELEM SCH DI		04/08/2020	STIFEL CAPITAL MARKETS		332,004	300,000		1FE
567134-FT-3	MARICOPA CNTY ARIZ ELEM SCH DI		04/08/2020	STIFEL CAPITAL MARKETS		358,280	325,000		1FE
567134-FU-0	MARICOPA CNTY ARIZ ELEM SCH DI		04/08/2020	STIFEL CAPITAL MARKETS		302,222	275,000		1FE
567134-FV-8	MARICOPA CNTY ARIZ ELEM SCH DI		04/08/2020	STIFEL CAPITAL MARKETS		328,677	300,000		1FE
615479-JU-7	MOON TWP PA		05/28/2020	JANNEY MONTGOMERY SCOTT LLC		2,233,380	2,000,000		1FE
695802-QW-1	PAJARO VALLEY CALIF UNI SCH DI		06/03/2020	RBC DOMINION SECURITIES		1,970,000	1,970,000		1FE
715382-M9-5	PERTH AMBOY N J		05/06/2020	RBC DOMINION SECURITIES		626,234	510,000		1FE
715382-N4-5	PERTH AMBOY N J		05/06/2020	RBC DOMINION SECURITIES		1,727,024	1,515,000		1FE
715382-N6-0	PERTH AMBOY N J		05/06/2020	RBC DOMINION SECURITIES		557,340	500,000		1FE
715382-N7-8	PERTH AMBOY N J		05/06/2020	RBC DOMINION SECURITIES		556,050	500,000		1FE
715382-P2-7	PERTH AMBOY N J		05/06/2020	RBC DOMINION SECURITIES		1,101,860	1,000,000		1FE
719189-C2-6	PHOENIXVILLE PA AREA SCH DIST		05/07/2020	RBC DOMINION SECURITIES		250,000	250,000		1FE

SCHEDULE D - PART 3

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

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719189-C4-2	PHOENIXVILLE PA AREA SCH DIST		05/07/2020	RBC DOMINION SECURITIES		1,575,000	1,575,000		1FE
719189-C5-9	PHOENIXVILLE PA AREA SCH DIST		05/07/2020	RBC DOMINION SECURITIES		5,005,000	5,005,000		1FE
719189-C6-7	PHOENIXVILLE PA AREA SCH DIST		05/07/2020	RBC DOMINION SECURITIES		2,000,000	2,000,000		1FE
719189-C7-5	PHOENIXVILLE PA AREA SCH DIST		05/07/2020	RBC DOMINION SECURITIES		3,000,000	3,000,000		1FE
719189-C8-3	PHOENIXVILLE PA AREA SCH DIST		05/07/2020	RBC DOMINION SECURITIES		2,780,000	2,780,000		1FE
719189-D2-5	PHOENIXVILLE PA AREA SCH DIST		05/07/2020	RBC DOMINION SECURITIES		3,490,000	3,490,000		1FE
721893-HP-3	PIMA CNTY ARIZ UN SCH DIST NO		04/09/2020	STIFEL CAPITAL MARKETS		252,905	225,000		1FE
721893-HR-9	PIMA CNTY ARIZ UN SCH DIST NO		04/09/2020	STIFEL CAPITAL MARKETS		334,596	300,000		1FE
721893-HU-2	PIMA CNTY ARIZ UN SCH DIST NO		04/09/2020	STIFEL CAPITAL MARKETS		314,677	285,000		1FE
741701-7E-0	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		1FE
741701-7F-7	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		2,705,000	2,705,000		1FE
741701-7G-5	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		1,750,000	1,750,000		1FE
741701-7J-9	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		2,100,000	2,100,000		1FE
741701-7K-6	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		750,000	750,000		1FE
741701-7L-4	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		530,000	530,000		1FE
741701-7M-2	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		495,000	495,000		1FE
741701-7N-0	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		1,015,000	1,015,000		1FE
741701-7P-5	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		800,000	800,000		1FE
741701-7Q-3	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		1FE
741701-7R-1	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		1,040,000	1,040,000		1FE
769036-BK-9	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		450,000	450,000		1FE
769036-BL-7	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		900,000	900,000		1FE
769036-BM-5	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		990,000	990,000		1FE
769036-BN-3	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		1,620,000	1,620,000		1FE
769036-BP-8	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		1,125,000	1,125,000		1FE
769036-BQ-6	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		1,125,000	1,125,000		1FE
769036-BR-4	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		990,000	990,000		1FE
769036-BT-0	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		1FE
794879-GF-7	SALINAS CALIF CITY ELEM SCH DI		05/29/2020	PIPER JAFFRAY INC.		541,850	1,000,000		1FE
794879-GG-5	SALINAS CALIF CITY ELEM SCH DI		05/29/2020	PIPER JAFFRAY INC.		721,807	1,385,000		1FE
794879-GH-3	SALINAS CALIF CITY ELEM SCH DI		05/29/2020	PIPER JAFFRAY INC.		601,044	1,200,000		1FE
794879-GJ-9	SALINAS CALIF CITY ELEM SCH DI		05/29/2020	PIPER JAFFRAY INC.		871,668	1,800,000		1FE
794879-GK-6	SALINAS CALIF CITY ELEM SCH DI		05/29/2020	PIPER JAFFRAY INC.		931,820	2,000,000		1FE
794879-GL-4	SALINAS CALIF CITY ELEM SCH DI		05/29/2020	PIPER JAFFRAY INC.		1,071,080	2,385,000		1FE
798458-UH-6	SAN LEANDRO CALIF UNI SCH DIST		05/13/2020	PIPER JAFFRAY INC.		955,400	850,000		1FE
798458-UJ-2	SAN LEANDRO CALIF UNI SCH DIST		05/13/2020	PIPER JAFFRAY INC.		868,651	775,000		1FE
798458-UK-9	SAN LEANDRO CALIF UNI SCH DIST		05/13/2020	PIPER JAFFRAY INC.		894,160	800,000		1FE
798458-UL-7	SAN LEANDRO CALIF UNI SCH DIST		05/13/2020	PIPER JAFFRAY INC.		808,629	725,000		1FE
798458-UM-5	SAN LEANDRO CALIF UNI SCH DIST		05/13/2020	PIPER JAFFRAY INC.		1,443,858	1,300,000		1FE
801815-GY-1	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/17/2020	STIFEL CAPITAL MARKETS		346,959	300,000		1FE
801815-GZ-8	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/17/2020	STIFEL CAPITAL MARKETS		460,456	400,000		1FE
801815-HB-0	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/17/2020	STIFEL CAPITAL MARKETS		570,665	500,000		1FE
801815-HC-8	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/17/2020	STIFEL CAPITAL MARKETS		568,015	500,000		1FE
801815-HD-6	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/17/2020	STIFEL CAPITAL MARKETS		226,500	200,000		1FE
801815-HE-4	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/17/2020	STIFEL CAPITAL MARKETS		564,495	500,000		1FE
60534W-7M-4	TUPELO MISS		04/17/2020	STEPHENS, INC.		321,566	275,000		1FE
60534W-7N-2	TUPELO MISS		04/17/2020	STEPHENS, INC.		754,740	600,000		1FE
60534W-7Q-5	TUPELO MISS		04/17/2020	STEPHENS, INC.		917,311	740,000		1FE
91882R-GM-8	VAL VERDE UNIFIED SCHOOL DISTRIC		06/12/2020	PIPER JAFFRAY INC.		501,633	435,000		1FE
91882R-GJ-5	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		350,862	300,000		1FE
91882R-GK-2	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		290,128	250,000		1FE
91882R-GP-1	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		487,352	425,000		1FE
91882R-GQ-9	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		257,285	225,000		1FE
91882R-GR-7	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		790,951	700,000		1FE
91882R-GW-6	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		157,888	135,000		1FE
91882R-GX-4	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		288,295	250,000		1FE
91882R-GY-2	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		285,873	250,000		1FE
91882R-GZ-9	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		960,441	850,000		1FE
940859-HU-8	WASHOE CNTY NEV SCH DIST		04/28/2020	JPMORGAN CHASE & CO.		3,168,794	2,560,000		1FE
940859-HV-6	WASHOE CNTY NEV SCH DIST		04/28/2020	JPMORGAN CHASE & CO.		2,882,040	2,555,000		1FE
984521-UC-6	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		500,000	500,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
984521-UD-4	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		785,000	785,000		1FE
984521-UE-2	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		805,000	805,000		1FE
984521-UF-9	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		835,000	835,000		1FE
984521-UG-7	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		850,000	850,000		1FE
984521-UH-5	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		875,000	875,000		1FE
984521-UJ-1	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		900,000	900,000		1FE
984521-UK-8	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		930,000	930,000		1FE
984521-UM-4	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		995,000	995,000		1FE
984521-UN-2	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		515,000	515,000		1FE
984521-UP-7	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		600,000	600,000		1FE
984521-UW-2	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		1,560,000	1,560,000		1FE
984521-VA-9	YAKIMA WASH		04/08/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						225,772,276	222,495,000		XXX
01354M-HY-0	ALBUQUERQUE NM GROSS RECPTS TAX RE		06/05/2020	BAIRD (ROBERT W.) & CO. INC.		2,500,000	2,500,000		1FE
01354P-HJ-6	ALBUQUERQUE NM GROSS RECPTS TAX RE		06/05/2020	BAIRD (ROBERT W.) & CO. INC.		3,980,000	3,980,000		1FE
015086-NF-4	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		270,000	270,000		1FE
015086-NG-2	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		250,000	250,000		1FE
015086-NH-0	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		505,000	505,000		1FE
015086-NJ-6	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		720,000	720,000		1FE
015086-NL-1	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		900,000	900,000		1FE
015086-NM-9	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		900,000	900,000		1FE
015086-NN-7	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		1,400,000	1,400,000		1FE
015086-NP-2	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		3,000,000	3,000,000		1FE
015086-NX-5	ALEXANDRIA LA UTILITIES SYSTEM FUN		06/17/2020	STIFEL CAPITAL MARKETS		3,150,000	3,150,000		1FE
040664-AN-4	ARIZONA ST UNIV REVS		04/15/2020	WELLS FARGO		1,282,039	1,100,000		1FE
040664-AQ-7	ARIZONA ST UNIV REVS		04/15/2020	WELLS FARGO		1,503,567	1,300,000		1FE
040664-AS-3	ARIZONA ST UNIV REVS		04/15/2020	WELLS FARGO		1,726,035	1,500,000		1FE
06654D-AB-3	BANNER HEALTH		05/07/2020	MORGAN STANLEY		13,800,000	13,800,000		1FE
06654D-AC-1	BANNER HEALTH		05/07/2020	MORGAN STANLEY		10,000,000	10,000,000		1FE
072722-AB-7	BAYCARE HEALTH SYSTEM INC		04/08/2020	MORGAN STANLEY		5,000,000	5,000,000		1FE
072722-AC-5	BAYCARE HEALTH SYSTEM INC		04/08/2020	MORGAN STANLEY		3,000,000	3,000,000		1FE
072722-AD-3	BAYCARE HEALTH SYSTEM INC		04/08/2020	MORGAN STANLEY		2,000,000	2,000,000		1FE
075554-AB-1	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		225,000	225,000		1FE
075554-AC-9	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		225,000	225,000		1FE
075554-AE-5	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		225,000	225,000		1FE
075554-AF-2	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		135,000	135,000		1FE
075554-AG-0	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		315,000	315,000		1FE
075554-AJ-4	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		400,000	400,000		1FE
075554-AM-7	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		200,000	200,000		1FE
075554-AN-5	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		200,000	200,000		1FE
075554-AP-0	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		350,000	350,000		1FE
075554-AQ-8	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		465,000	465,000		1FE
075554-AR-6	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		1,000,000	1,000,000		1FE
075554-AS-4	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		305,000	305,000		1FE
075554-AT-2	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		755,000	755,000		1FE
075554-AU-9	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		1,100,000	1,100,000		1FE
075554-AV-7	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		1,500,000	1,500,000		1FE
075554-AW-5	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		2,000,000	2,000,000		1FE
075554-BN-4	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		356,583	300,000		1FE
075554-BP-9	BEAVERTON ORE SPL REV		06/11/2020	KEYBANC CAPITAL MARKETS		882,533	750,000		1FE
57584Y-XN-4	BERKLEE COLLEGE OF MUSIC		05/27/2020	CREWS & ASSOC.		887,651	905,000	2,342	1FE
087032-EA-2	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		90,000	90,000		1FE
087032-EB-0	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		90,000	90,000		1FE
087032-EC-8	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		300,000	300,000		1FE
087032-ED-6	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		180,000	180,000		1FE
087032-EE-4	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		1,170,000	1,170,000		1FE
087032-EG-9	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		1,395,000	1,395,000		1FE
087032-EH-7	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		865,000	865,000		1FE
087032-EJ-3	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		675,000	675,000		1FE
087032-EK-0	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		595,000	595,000		1FE
087032-EL-8	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE

SCHEDULE D - PART 3

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087032-EM-6	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE
09778P-AA-3	BON SECOURS MERCY		04/08/2020	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1FE
01757L-GL-4	BON SECOURS MERCY HEALTH		04/09/2020	JPMORGAN CHASE & CO.		525,955	500,000		1FE
01757L-GM-2	BON SECOURS MERCY HEALTH		04/09/2020	JPMORGAN CHASE & CO.		811,313	750,000		1FE
01757L-GN-0	BON SECOURS MERCY HEALTH		04/09/2020	JPMORGAN CHASE & CO.		1,108,890	1,000,000		1FE
01757L-GP-5	BON SECOURS MERCY HEALTH		04/09/2020	JPMORGAN CHASE & CO.		2,637,271	2,325,000		1FE
01757L-GQ-3	BON SECOURS MERCY HEALTH		04/09/2020	JPMORGAN CHASE & CO.		2,161,349	1,865,000		1FE
01757L-GR-1	BON SECOURS MERCY HEALTH		04/09/2020	JPMORGAN CHASE & CO.		2,638,552	2,235,000		1FE
115065-C3-6	BROWARD CNTY FLA SCH BRD		05/07/2020	JPMORGAN CHASE & CO.		12,485,700	10,000,000		1FE
115065-C6-9	BROWARD CNTY FLA SCH BRD		05/07/2020	JPMORGAN CHASE & CO.		7,944,430	6,500,000		1FE
11575T-AB-4	BROWN UNIVERSITY		05/20/2020	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		1Z
13068L-5N-1	CALIFORNIA ST PUB WKS BRD LEAS		04/20/2020	WELLS FARGO		580,320	500,000		1FE
13068L-5P-6	CALIFORNIA ST PUB WKS BRD LEAS		04/20/2020	WELLS FARGO		461,572	400,000		1FE
13068L-5Q-4	CALIFORNIA ST PUB WKS BRD LEAS		04/20/2020	WELLS FARGO		574,105	500,000		1FE
13068L-5R-2	CALIFORNIA ST PUB WKS BRD LEAS		04/20/2020	WELLS FARGO		509,262	445,000		1FE
13068L-5S-0	CALIFORNIA ST PUB WKS BRD LEAS		04/20/2020	WELLS FARGO		570,315	500,000		1FE
13068L-5T-8	CALIFORNIA ST PUB WKS BRD LEAS		04/20/2020	WELLS FARGO		682,122	600,000		1FE
13068L-5U-5	CALIFORNIA ST PUB WKS BRD LEAS		04/20/2020	WELLS FARGO		1,128,450	1,000,000		1FE
14574A-AB-0	CARSON CALIF PENSION OBLIG		06/11/2020	CABRERA CAPITAL MARKETS, INC		900,000	900,000		1FE
14574A-AC-8	CARSON CALIF PENSION OBLIG		06/11/2020	CABRERA CAPITAL MARKETS, INC		675,000	675,000		1FE
14574A-AD-6	CARSON CALIF PENSION OBLIG		06/11/2020	CABRERA CAPITAL MARKETS, INC		2,065,000	2,065,000		1FE
14574A-AE-4	CARSON CALIF PENSION OBLIG		06/11/2020	CABRERA CAPITAL MARKETS, INC		1,165,000	1,165,000		1FE
14574A-AF-1	CARSON CALIF PENSION OBLIG		06/11/2020	CABRERA CAPITAL MARKETS, INC		1,080,000	1,080,000		1FE
14574A-AG-9	CARSON CALIF PENSION OBLIG		06/11/2020	CABRERA CAPITAL MARKETS, INC		1,125,000	1,125,000		1FE
14574A-AH-7	CARSON CALIF PENSION OBLIG		06/11/2020	CABRERA CAPITAL MARKETS, INC		1,555,000	1,555,000		1FE
14574A-AA-2	CARSON CALIF PENSION POB		06/11/2020	CABRERA CAPITAL MARKETS, INC		450,000	450,000		1FE
207758-A4-5	CONNECTICUT ST SPL TAX OBLIG R		05/20/2020	RBC DOMINION SECURITIES		2,462,018	2,250,000		1FE
207758-ZZ-9	CONNECTICUT ST SPL TAX OBLIG R		05/20/2020	RBC DOMINION SECURITIES		3,307,200	3,000,000		1FE
23542J-QL-2	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		1,250,000	1,250,000		1FE
23542J-QM-0	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
23542J-QN-8	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1Z
23542J-QP-3	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		1,500,000	1,500,000		1FE
23542J-QR-9	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
23542J-QS-7	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		2,000,000	2,000,000		1FE
23542J-QT-5	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		2,250,000	2,250,000		1FE
23542J-QU-2	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		1,750,000	1,750,000		1FE
23542J-QV-0	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		2,500,000	2,500,000		1FE
23542J-QW-8	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		1,375,000	1,375,000		1FE
23542J-QX-6	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		2,500,000	2,500,000		1FE
23542J-QY-4	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		2,715,000	2,715,000		1FE
23542J-QZ-1	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		3,250,000	3,250,000		1FE
23542J-RA-5	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		4,630,000	4,630,000		1FE
23542J-RB-3	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		4,500,000	4,500,000		1FE
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		6,750,000	6,750,000		1FE
23542J-RD-9	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		3,000,000	3,000,000		1FE
238676-EZ-9	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		125,000	125,000		1FE
238676-FA-3	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		240,000	240,000		1FE
238676-FB-1	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		605,000	605,000		1FE
238676-FC-9	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		225,000	225,000		1FE
238676-FD-7	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		810,000	810,000		1FE
238676-FF-2	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		385,000	385,000		1FE
238676-FG-0	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		585,000	585,000		1FE
238676-FH-8	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		385,000	385,000		1FE
238676-FJ-4	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		405,000	405,000		1FE
238676-FK-1	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		900,000	900,000		1FE
238676-FM-7	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		720,000	720,000		1FE
238676-FP-0	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		540,000	540,000		1FE
238676-FQ-8	DAVIE FLA WTR & SWR REV		06/10/2020	RBC DOMINION SECURITIES		1,440,000	1,440,000		1FE
24918E-ED-8	DENVER COLO HEALTH & HOSP AUTH		04/22/2020	B. C. ZIEGLER AND COMPANY		212,528	200,000	3,972	2FE
283062-DK-0	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		540,000	540,000		1FE
283062-DL-8	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		900,000	900,000		1FE

SCHEDULE D - PART 3

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

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283062-DM-6	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		655,000	655,000		1FE
283062-DN-4	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		900,000	900,000		1Z
283062-DP-9	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
283062-DQ-7	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		3,740,000	3,740,000		1FE
283062-DR-5	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		3,740,000	3,740,000		1FE
283062-DS-3	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		2,975,000	2,975,000		1FE
283062-DT-1	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
283062-DU-8	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		2,250,000	2,250,000		1FE
283062-DV-6	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		1FE
74265L-T5-7	EMORY UNIVERSITY		05/21/2020	MORGAN STANLEY		5,912,050	5,000,000		1FE
74265L-T6-5	EMORY UNIVERSITY		05/21/2020	MORGAN STANLEY		2,358,740	2,000,000		1FE
74265L-T7-3	EMORY UNIVERSITY		05/21/2020	MORGAN STANLEY		2,644,493	2,250,000		1FE
74265L-T8-1	EMORY UNIVERSITY		05/21/2020	MORGAN STANLEY		1,761,480	1,500,000		1FE
74265L-T9-9	EMORY UNIVERSITY		05/21/2020	MORGAN STANLEY		1,462,875	1,250,000		1FE
74265L-U2-2	EMORY UNIVERSITY		05/21/2020	MORGAN STANLEY		1,749,450	1,500,000		1FE
298191-T5-6	EUGENE ORE ELEC UTIL REV		05/28/2020	RBC DOMINION SECURITIES		380,000	380,000		1FE
298191-T7-2	EUGENE ORE ELEC UTIL REV		05/28/2020	RBC DOMINION SECURITIES		360,000	360,000		1FE
298191-T8-0	EUGENE ORE ELEC UTIL REV		05/28/2020	RBC DOMINION SECURITIES		315,000	315,000		1FE
298191-T9-8	EUGENE ORE ELEC UTIL REV		05/28/2020	RBC DOMINION SECURITIES		315,000	315,000		1FE
298191-U2-1	EUGENE ORE ELEC UTIL REV		05/28/2020	RBC DOMINION SECURITIES		315,000	315,000		1FE
298191-U3-9	EUGENE ORE ELEC UTIL REV		05/28/2020	RBC DOMINION SECURITIES		450,000	450,000		1FE
298191-U5-4	EUGENE ORE ELEC UTIL REV		05/28/2020	RBC DOMINION SECURITIES		1,130,000	1,130,000		1FE
355611-AA-2	FRED HUTCHINSON CANCER		04/30/2020	JPMORGAN CHASE & CO.		6,000,000	6,000,000		1FE
57421C-AC-8	FREDERICK MEMORIAL HOSP		06/10/2020	BANK OF AMERICA/MERRILL LYNCH		531,840	500,000		1Z
57421C-AD-6	FREDERICK MEMORIAL HOSP		06/10/2020	BANK OF AMERICA/MERRILL LYNCH		529,640	500,000		1Z
39081H-CF-7	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		225,000	225,000		1FE
39081H-CG-5	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		450,000	450,000		1FE
39081H-CH-3	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		450,000	450,000		1FE
39081H-CJ-9	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		900,000	900,000		1FE
39081H-CK-6	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		450,000	450,000		1FE
39081H-CL-4	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		1,125,000	1,125,000		1FE
39081H-CM-2	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		900,000	900,000		1FE
39081H-CN-0	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		900,000	900,000		1FE
39081H-CP-5	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		1,350,000	1,350,000		1FE
39081H-CQ-3	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		3,600,000	3,600,000		1FE
39081H-CR-1	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		900,000	900,000		1FE
39081H-CS-9	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		960,000	960,000		1FE
39081H-CT-7	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		1,275,000	1,275,000		1FE
39081H-CU-4	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		1,690,000	1,690,000		1FE
39081H-CW-0	GREAT LAKES WATER AUTHORITY MI - S		06/05/2020	CITIGROUP GLOBAL MARKETS		3,600,000	3,600,000		1FE
39081J-DL-9	GREAT LAKES WTR AUTH MICH WTR		05/01/2020	CITIGROUP GLOBAL MARKETS		250,000	250,000		1FE
39081J-DM-7	GREAT LAKES WTR AUTH MICH WTR		05/01/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
39081J-DN-5	GREAT LAKES WTR AUTH MICH WTR		05/01/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
39081J-DP-0	GREAT LAKES WTR AUTH MICH WTR		05/01/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
39081J-DQ-8	GREAT LAKES WTR AUTH MICH WTR		05/01/2020	CITIGROUP GLOBAL MARKETS		1,385,000	1,385,000		1FE
39081J-DR-6	GREAT LAKES WTR AUTH MICH WTR		05/01/2020	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000		1FE
875161-CZ-2	H LEE MOFFITT CANCER CTR AND RESEA		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		334,305	300,000		1FE
875161-DA-6	H LEE MOFFITT CANCER CTR AND RESEA		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		333,192	300,000		1FE
875161-DB-4	H LEE MOFFITT CANCER CTR AND RESEA		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		606,695	500,000		1FE
875161-DC-2	H LEE MOFFITT CANCER CTR AND RESEA		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		1,645,275	1,500,000		1FE
875161-DD-0	H LEE MOFFITT CANCER CTR AND RESEA		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		2,405,240	2,000,000		1FE
441182-MQ-2	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		1,544,213	1,250,000		1FE
441182-MR-0	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		3,215,074	2,625,000		1FE
441182-MS-8	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		3,321,138	2,735,000		1FE
441182-MT-6	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		2,534,294	2,105,000		1FE
441182-MU-3	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		2,877,096	2,400,000		1FE
441182-MW-9	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		1,185,530	1,000,000		1FE
441182-MX-7	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		1,204,079	1,020,000		1FE
441182-MY-5	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		1,569,212	1,335,000		1FE
441182-MZ-2	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		1,171,430	1,000,000		1FE
441182-NB-4	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		1,912,280	1,645,000		1FE

SCHEDULE D - PART 3

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

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441182-NC-2	HOT SPRINGS ARK WTR REV		06/17/2020	STEPHENS, INC.		1,158,520	1,000,000		1FE
476623-CN-1	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		445,000	445,000		1FE
476623-CP-6	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		405,000	405,000		1FE
476623-CQ-4	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		905,000	905,000		1FE
476623-CR-2	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		910,000	910,000		1FE
476623-CS-0	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		1,855,000	1,855,000		1FE
476623-CT-8	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		885,000	885,000		1FE
476623-CU-5	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		970,000	970,000		1FE
476623-CV-3	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		730,000	730,000		1FE
476623-CW-1	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		600,000	600,000		1FE
476623-CX-9	JERSEY CITY N J MUN UTILS AUTH		06/19/2020	STIFEL CAPITAL MARKETS		650,000	650,000		1FE
482085-EV-5	JURUPA CALIF PUB FING AUTH SPL		06/10/2020	STIFEL CAPITAL MARKETS		1,286,669	1,090,000		1FE
485106-TC-2	KANSAS CITY MO		04/09/2020	UMB BANK		1,175,000	1,175,000		1FE
485106-TD-0	KANSAS CITY MO		04/09/2020	UMB BANK		800,000	800,000		1FE
485106-TF-5	KANSAS CITY MO		04/09/2020	UMB BANK		625,000	625,000		1FE
485106-TH-1	KANSAS CITY MO		04/09/2020	UMB BANK		350,000	350,000		1FE
485106-TJ-7	KANSAS CITY MO		04/09/2020	UMB BANK		595,000	595,000		1FE
485106-TK-4	KANSAS CITY MO		04/09/2020	UMB BANK		675,000	675,000		1FE
485106-TL-2	KANSAS CITY MO		04/09/2020	UMB BANK		400,000	400,000		1FE
485106-TZ-1	KANSAS CITY MO		04/09/2020	UMB BANK		660,204	600,000		1FE
485106-UA-4	KANSAS CITY MO		04/09/2020	UMB BANK		713,305	630,000		1FE
485106-UB-2	KANSAS CITY MO		04/09/2020	UMB BANK		772,351	665,000		1FE
485106-UE-6	KANSAS CITY MO		04/09/2020	UMB BANK		654,327	565,000		1FE
485106-UF-3	KANSAS CITY MO		04/09/2020	UMB BANK		239,694	205,000		1FE
485106-UG-1	KANSAS CITY MO		04/09/2020	UMB BANK		251,898	215,000		1FE
49151F-H7-8	KENTUCKY ST PPTY & BLDGS COMMN		05/20/2020	CITIGROUP GLOBAL MARKETS		425,000	425,000		1FE
49151F-H8-6	KENTUCKY ST PPTY & BLDGS COMMN		05/20/2020	CITIGROUP GLOBAL MARKETS		470,000	470,000		1FE
49151F-H9-4	KENTUCKY ST PPTY & BLDGS COMMN		05/20/2020	CITIGROUP GLOBAL MARKETS		1,125,000	1,125,000		1FE
49151F-J2-7	KENTUCKY ST PPTY & BLDGS COMMN		05/20/2020	CITIGROUP GLOBAL MARKETS		1,645,000	1,645,000		1FE
49151F-J3-5	KENTUCKY ST PPTY & BLDGS COMMN		05/20/2020	CITIGROUP GLOBAL MARKETS		1,705,000	1,705,000		1FE
49151F-J4-3	KENTUCKY ST PPTY & BLDGS COMMN		05/20/2020	CITIGROUP GLOBAL MARKETS		1,765,000	1,765,000		1FE
49151F-J5-0	KENTUCKY ST PPTY & BLDGS COMMN		05/20/2020	CITIGROUP GLOBAL MARKETS		1,825,000	1,825,000		1FE
49151F-J6-8	KENTUCKY ST PPTY & BLDGS COMMN		05/20/2020	CITIGROUP GLOBAL MARKETS		1,800,000	1,800,000		1FE
540257-BF-8	LODI CALIF PUB FING AUTH WTR R		04/09/2020	PIPER JAFFRAY INC.		156,346	135,000		1FE
540257-BG-6	LODI CALIF PUB FING AUTH WTR R		04/09/2020	PIPER JAFFRAY INC.		344,805	300,000		1FE
540257-BJ-0	LODI CALIF PUB FING AUTH WTR R		04/09/2020	PIPER JAFFRAY INC.		437,680	385,000		1FE
540257-BL-5	LODI CALIF PUB FING AUTH WTR R		04/09/2020	PIPER JAFFRAY INC.		1,126,350	1,000,000		1FE
540257-BM-3	LODI CALIF PUB FING AUTH WTR R		04/09/2020	PIPER JAFFRAY INC.		948,572	845,000		1FE
574218-6B-4	LOYOLA UNIVERSITY MARYLAND		04/09/2020	UMB BANK		361,350	365,000	376	1FE
549233-CZ-5	LUBBOCK TX WTR & SWR		05/14/2020	MORGAN STANLEY		837,675	730,000		1FE
549233-DA-9	LUBBOCK TX WTR & SWR		05/14/2020	MORGAN STANLEY		716,125	625,000		1FE
549233-DB-7	LUBBOCK TX WTR & SWR		05/14/2020	MORGAN STANLEY		1,210,933	1,060,000		1FE
549233-DC-5	LUBBOCK TX WTR & SWR		05/14/2020	MORGAN STANLEY		939,675	825,000		1FE
556589-HW-2	MADISON ALA WTRWKS & SWR BRD		04/16/2020	STIFEL CAPITAL MARKETS		305,422	260,000		1FE
556589-HX-0	MADISON ALA WTRWKS & SWR BRD		04/16/2020	STIFEL CAPITAL MARKETS		187,494	160,000		1FE
556589-HY-8	MADISON ALA WTRWKS & SWR BRD		04/16/2020	STIFEL CAPITAL MARKETS		262,598	225,000		1FE
556589-HZ-5	MADISON ALA WTRWKS & SWR BRD		04/16/2020	STIFEL CAPITAL MARKETS		360,043	310,000		1FE
556589-JA-8	MADISON ALA WTRWKS & SWR BRD		04/16/2020	STIFEL CAPITAL MARKETS		312,066	270,000		1FE
556589-JB-6	MADISON ALA WTRWKS & SWR BRD		04/16/2020	STIFEL CAPITAL MARKETS		305,296	265,000		1FE
556589-JC-4	MADISON ALA WTRWKS & SWR BRD		04/16/2020	STIFEL CAPITAL MARKETS		275,602	240,000		1FE
556589-JD-2	MADISON ALA WTRWKS & SWR BRD		04/16/2020	STIFEL CAPITAL MARKETS		326,220	285,000		1FE
57161T-AA-9	MARQUETTE UNIV		05/20/2020	BARCLAYS		675,000	675,000		1FE
57161T-AB-7	MARQUETTE UNIV		05/20/2020	BARCLAYS		1,320,000	1,320,000		1FE
57161T-AD-3	MARQUETTE UNIV		05/20/2020	BARCLAYS		3,260,000	3,260,000		1FE
57161T-AE-1	MARQUETTE UNIV		05/20/2020	BARCLAYS		3,345,000	3,345,000		1FE
57161T-AN-1	MARQUETTE UNIV		05/20/2020	BARCLAYS		1,350,000	1,350,000		1FE
572716-JV-1	MARSHALL UNIV W VA UNIV REVS		04/09/2020	WELLS FARGO		1,935,000	1,935,000		1FE
572716-JW-9	MARSHALL UNIV W VA UNIV REVS		04/09/2020	WELLS FARGO		1,140,000	1,140,000		1FE
572716-JX-7	MARSHALL UNIV W VA UNIV REVS		04/09/2020	WELLS FARGO		1,135,000	1,135,000		1FE
572716-JY-5	MARSHALL UNIV W VA UNIV REVS		04/09/2020	WELLS FARGO		1,000,000	1,000,000		1FE
572716-JZ-2	MARSHALL UNIV W VA UNIV REVS		04/09/2020	WELLS FARGO		1,145,000	1,145,000		1FE

SCHEDULE D - PART 3

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

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572716-KA-5	MARSHALL UNIV W VA UNIV REVS		04/09/2020	WELLS FARGO		1,180,000	1,180,000		1FE
572716-KB-3	MARSHALL UNIV W VA UNIV REVS		04/09/2020	WELLS FARGO		1,215,000	1,215,000		1FE
97712D-6M-3	MARSHFIELD CLINIC		06/17/2020	CITIGROUP GLOBAL MARKETS		2,525,520	2,000,000		1FE
97712D-6N-1	MARSHFIELD CLINIC		06/17/2020	CITIGROUP GLOBAL MARKETS		3,353,443	2,650,000		1FE
97712D-6P-6	MARSHFIELD CLINIC		06/17/2020	CITIGROUP GLOBAL MARKETS		1,884,690	1,500,000		1FE
97712D-6Q-4	MARSHFIELD CLINIC		06/17/2020	CITIGROUP GLOBAL MARKETS		1,247,550	1,000,000		1FE
97712D-6R-2	MARSHFIELD CLINIC		06/17/2020	CITIGROUP GLOBAL MARKETS		740,090	650,000		1FE
97712D-6S-0	MARSHFIELD CLINIC		06/17/2020	CITIGROUP GLOBAL MARKETS		566,995	500,000		1FE
97712D-6T-8	MARSHFIELD CLINIC		06/17/2020	CITIGROUP GLOBAL MARKETS		678,198	600,000		1FE
97712D-6U-5	MARSHFIELD CLINIC		06/17/2020	CITIGROUP GLOBAL MARKETS		568,968	505,000		1FE
57284P-AA-9	MARSHFIELD CLINIC HEALTH SYSTEM OB		06/17/2020	CITIGROUP GLOBAL MARKETS		9,500,000	9,500,000		1FE
586054-AD-0	MEMORIAL SLOAN-KETTERING		06/09/2020	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		1FE
593791-JR-8	MIAMI UNIV OHIO		06/17/2020	BARCLAYS		6,320,302	5,345,000		1FE
593791-JS-6	MIAMI UNIV OHIO		06/17/2020	BARCLAYS		3,187,707	2,705,000		1FE
593791-JT-4	MIAMI UNIV OHIO		06/17/2020	BARCLAYS		2,595,557	2,210,000		1FE
593791-JU-1	MIAMI UNIV OHIO		06/17/2020	BARCLAYS		2,832,537	2,420,000		1FE
593791-JV-9	MIAMI UNIV OHIO		06/17/2020	BARCLAYS		5,783,300	5,000,000		1FE
60416H-3B-8	MINNESOTA ST HIGHER ED FACS AU		04/06/2020	UMB BANK		232,108	200,000	1,028	1FE
612285-AC-0	MONTEBELLO CALIF PENSION OBLIG		05/28/2020	CABRERA CAPITAL MARKETS, INC		1,170,000	1,170,000		1FE
612285-AD-8	MONTEBELLO CALIF PENSION OBLIG		05/28/2020	CABRERA CAPITAL MARKETS, INC		900,000	900,000		1FE
612285-AE-6	MONTEBELLO CALIF PENSION OBLIG		05/28/2020	CABRERA CAPITAL MARKETS, INC		900,000	900,000		1FE
612285-AF-3	MONTEBELLO CALIF PENSION OBLIG		05/28/2020	CABRERA CAPITAL MARKETS, INC		900,000	900,000		1FE
612285-AG-1	MONTEBELLO CALIF PENSION OBLIG		05/28/2020	CABRERA CAPITAL MARKETS, INC		1,800,000	1,800,000		1FE
612285-AJ-5	MONTEBELLO CALIF PENSION OBLIG		05/28/2020	CABRERA CAPITAL MARKETS, INC		900,000	900,000		1FE
612285-AP-1	MONTEBELLO CALIF PENSION OBLIG		05/28/2020	CABRERA CAPITAL MARKETS, INC		2,425,000	2,425,000		1FE
25483V-WX-8	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		315,000	315,000		1FE
25483V-WY-6	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		455,000	455,000		1FE
25483V-WZ-3	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		450,000	450,000		1FE
25483V-XA-7	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		585,000	585,000		1FE
25483V-XB-5	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		720,000	720,000		1FE
25483V-XC-3	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		800,000	800,000		1FE
25483V-XD-1	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		755,000	755,000		1FE
25483V-XE-9	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		1,125,000	1,125,000		1FE
25483V-XF-6	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		1,260,000	1,260,000		1FE
25483V-XG-4	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		900,000	900,000		1FE
25483V-XH-2	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		900,000	900,000		1FE
25483V-XJ-8	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		2,490,000	2,490,000		1FE
25483V-XK-5	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		2,900,000	2,900,000		1FE
25483V-XL-3	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		3,420,000	3,420,000		1FE
25483V-XM-1	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		2,400,000	2,400,000		1FE
25483V-XN-9	NATIONAL PUBLIC RADIO INC		06/25/2020	MORGAN STANLEY		1,900,000	1,900,000		1FE
642577-VL-1	NEW BRAUNFELS TEX UTIL REV		04/15/2020	PIPER JAFFRAY INC.		1,153,520	1,000,000	1,222	1FE
642577-VQ-0	NEW BRAUNFELS TEX UTIL REV		04/15/2020	PIPER JAFFRAY INC.		398,367	350,000	428	1FE
642577-VS-6	NEW BRAUNFELS TEX UTIL REV		04/15/2020	PIPER JAFFRAY INC.		565,900	500,000	611	1FE
642577-VN-7	NEW BRAUNFELS TEX UTILITY REV		04/15/2020	PIPER JAFFRAY INC.		745,050	650,000	794	1FE
642577-VP-2	NEW BRAUNFELS TEX UTILITY REV		04/15/2020	PIPER JAFFRAY INC.		570,700	500,000	611	1FE
642577-VR-8	NEW BRAUNFELS TEX UTILITY REV		04/15/2020	PIPER JAFFRAY INC.		567,495	500,000	611	1FE
648797-MT-2	NEW SMYRNA BEACH FLA UTILS COM		05/22/2020	HILLTOP SECURITIES INC		631,457	520,000		1FE
648797-MU-9	NEW SMYRNA BEACH FLA UTILS COM		05/22/2020	HILLTOP SECURITIES INC		503,693	420,000		1FE
648797-NC-8	NEW SMYRNA BEACH FLA UTILS COM		05/22/2020	HILLTOP SECURITIES INC		996,903	860,000		1FE
648797-NE-4	NEW SMYRNA BEACH FLA UTILS COM		05/22/2020	HILLTOP SECURITIES INC		806,757	700,000		1FE
648797-NF-1	NEW SMYRNA BEACH FLA UTILS COM		05/22/2020	HILLTOP SECURITIES INC		1,720,215	1,500,000		1FE
64971X-QF-8	NEW YORK N Y CITY TRANSITIONAL		05/14/2020	LOOP CAPITAL MARKETS		861,038	750,000		1FE
64971X-QG-6	NEW YORK N Y CITY TRANSITIONAL		05/14/2020	LOOP CAPITAL MARKETS		3,429,240	3,000,000		1FE
64971X-QH-4	NEW YORK N Y CITY TRANSITIONAL		05/14/2020	LOOP CAPITAL MARKETS		3,417,360	3,000,000		1FE
64971X-QJ-0	NEW YORK N Y CITY TRANSITIONAL		05/14/2020	LOOP CAPITAL MARKETS		3,405,540	3,000,000		1Z
45204F-BF-1	NORTH SHORE UNIV HOSP		04/16/2020	GOLDMAN, SACHS & CO.		1,884,593	1,750,000		1Z
664675-AT-2	NORTHEASTERN UNIVERSITY		06/24/2020	BARCLAYS		4,750,000	4,750,000		1FE
34061U-ED-6	NOVA SOUTHEASTERN UNIVERSITY		06/18/2020	MORGAN STANLEY		1,125,000	1,125,000		2FE
34061U-EE-4	NOVA SOUTHEASTERN UNIVERSITY		06/18/2020	MORGAN STANLEY		1,480,000	1,480,000		2FE
34061U-EF-1	NOVA SOUTHEASTERN UNIVERSITY		06/18/2020	MORGAN STANLEY		2,520,000	2,520,000		2FE

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 Adminis-trative Symbol
34061U-EG-9	NOVA SOUTHEASTERN UNIVERSITY		06/18/2020	MORGAN STANLEY		3,145,000	3,145,000		2FE
34061U-EP-9	NOVA SOUTHEASTERN UNIVERSITY		06/18/2020	MORGAN STANLEY		4,500,000	4,500,000		2FE
67759H-MK-7	OHIO (STATE OF)		04/16/2020	KEYCORP		7,039,781	5,585,000		1FE
67759H-ML-5	OHIO (STATE OF)		04/16/2020	KEYCORP		2,512,800	2,000,000		1FE
67759H-MM-3	OHIO (STATE OF)		04/16/2020	KEYCORP		2,698,771	2,155,000		1FE
67759H-MP-6	OHIO (STATE OF)		04/16/2020	KEYBANC CAPITAL MARKETS		500,000	500,000		1FE
67759H-MQ-4	OHIO (STATE OF)		04/16/2020	KEYBANC CAPITAL MARKETS		500,000	500,000		1FE
678535-4L-6	OKLAHOMA CITY AIRPORT TRUST		05/08/2020	CREWS & ASSOC.		643,957	675,000	4,383	1FE
679191-JK-3	OKLAHOMA ST UNIV		04/15/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000		1FE
679191-JL-1	OKLAHOMA ST UNIV		04/15/2020	CITIGROUP GLOBAL MARKETS		750,000	750,000		1FE
68304F-AD-8	ONTARIO CALIF PENSION OBLIG		05/13/2020	HILLTOP SECURITIES INC		1,000,000	1,000,000		1FE
68304F-AE-6	ONTARIO CALIF PENSION OBLIG		05/13/2020	HILLTOP SECURITIES INC		1,800,000	1,800,000		1FE
68304F-AF-3	ONTARIO CALIF PENSION OBLIG		05/13/2020	HILLTOP SECURITIES INC		3,800,000	3,800,000		1FE
68304F-AN-6	ONTARIO CALIF PENSION OBLIG		05/13/2020	HILLTOP SECURITIES INC		4,000,000	4,000,000		1FE
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CT		05/06/2020	BANK OF AMERICA/MERRILL LYNCH		6,238,550	5,000,000		1FE
696550-G9-7	PALM BEACH CNTY FLA SCH BRD CT		05/06/2020	BANK OF AMERICA/MERRILL LYNCH		4,970,200	4,000,000		1FE
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER		04/29/2020	MORGAN STANLEY		2,932,500	3,000,000		1FE
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL		04/27/2020	UMB BANK		115,854	105,000	2,158	1FE
709235-T4-7	PENNSYLVANIA STATE UNIVERSITY		05/06/2020	BARCLAYS		5,000,000	5,000,000		1FE
735240-T7-8	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		544,045	500,000		1FE
735240-T8-6	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		484,718	450,000		1FE
735240-U7-6	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		839,748	700,000		1FE
735240-U8-4	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		712,740	600,000		1FE
735240-U9-2	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		1,813,280	1,750,000		1FE
735240-V2-6	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		1,170,939	1,100,000		1FE
735240-V3-4	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		2,181,660	2,000,000		1FE
735240-V4-2	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		1,489,326	1,335,000		1FE
735240-V5-9	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		797,384	700,000		1FE
735240-V6-7	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		1,333,793	1,150,000		1FE
735240-V7-5	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		1,179,310	1,000,000		1FE
735240-V8-3	PORTLAND INTL AIRPORT OR		04/22/2020	JPMORGAN CHASE & CO.		1,316,788	1,100,000		1FE
74823Y-EE-1	QUEEN CREEK ARIZ EXCISE TAX		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		884,256	740,000		1FE
74823Y-EF-8	QUEEN CREEK ARIZ EXCISE TAX		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		1,307,768	1,100,000		1FE
74823Y-EG-6	QUEEN CREEK ARIZ EXCISE TAX		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		1,303,335	1,100,000		1FE
74823Y-EH-4	QUEEN CREEK ARIZ EXCISE TAX		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		945,472	800,000		1FE
74823Y-EJ-0	QUEEN CREEK ARIZ EXCISE TAX		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		942,272	800,000		1FE
74823Y-EK-7	QUEEN CREEK ARIZ EXCISE TAX		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		1,457,425	1,250,000		1FE
74823Y-EL-5	QUEEN CREEK ARIZ EXCISE TAX		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		2,320,080	2,000,000		1FE
765433-LN-5	RICHMOND VA UTIL SYS REV		04/08/2020	WELLS FARGO		500,000	500,000		1FE
765433-LP-0	RICHMOND VA UTIL SYS REV		04/08/2020	WELLS FARGO		1,455,000	1,455,000		1FE
765433-LQ-8	RICHMOND VA UTIL SYS REV		04/08/2020	WELLS FARGO		1,000,000	1,000,000		1Z
765433-LR-6	RICHMOND VA UTIL SYS REV		04/08/2020	WELLS FARGO		2,250,000	2,250,000		1FE
769036-BS-2	RIVERSIDE CALIF		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		900,000	900,000		1FE
45506D-8C-2	ROSE-HULMAN INSTITUTE OF TECH IN		05/15/2020	WELLS FARGO		3,148,517	3,115,000		1FE
45506D-8D-0	ROSE-HULMAN INSTITUTE OF TECH IN		05/15/2020	WELLS FARGO		2,347,733	2,260,000		1FE
45506D-8E-8	ROSE-HULMAN INSTITUTE OF TECH IN		05/15/2020	WELLS FARGO		2,476,783	2,350,000		1FE
45506D-8G-3	ROSE-HULMAN INSTITUTE OF TECH IN		05/15/2020	WELLS FARGO		2,875,059	2,560,000		1FE
45506D-8H-1	ROSE-HULMAN INSTITUTE OF TECH IN		05/15/2020	WELLS FARGO		2,738,688	2,400,000		1FE
786089-JG-8	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		3,500,000	3,500,000		1FE
786089-JH-6	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		2,815,000	2,815,000		1FE
786089-JJ-2	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		1FE
786089-JK-9	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		1,500,000	1,500,000		1FE
786089-JL-7	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		3,250,000	3,250,000		1FE
786089-JM-5	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		2,500,000	2,500,000		1FE
786089-JN-3	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		2,850,000	2,850,000		1FE
786089-JP-8	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		2,750,000	2,750,000		1FE
786089-JR-4	SACRAMENTO CA WTR REV		04/24/2020	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		1FE
786134-WC-6	SACRAMENTO CNTY CALIF SANTN DI		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		255,000	255,000		1FE
786134-WD-4	SACRAMENTO CNTY CALIF SANTN DI		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		950,000	950,000		1FE
786134-WE-2	SACRAMENTO CNTY CALIF SANTN DI		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,350,000	1,350,000		1FE
786134-WF-9	SACRAMENTO CNTY CALIF SANTN DI		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		1FE

SCHEDULE D - PART 3

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

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79467B-BQ-7	SALES TAX SECURITIZATION CORP		04/15/2020	MESIROW FINANCIAL, INC.		2,850,012	2,700,000	39,750	1FE
798736-AA-2	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		1,350,000	1,350,000		1FE
798736-AB-0	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		1,855,000	1,855,000		1FE
798736-AC-8	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		2,215,000	2,215,000		1FE
798736-AD-6	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		2,070,000	2,070,000		1FE
798736-AE-4	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		960,000	960,000		1FE
798736-AF-1	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		675,000	675,000		1FE
798736-AG-9	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		2,700,000	2,700,000		1FE
798736-AH-7	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		2,620,000	2,620,000		1FE
798736-AJ-3	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		2,820,000	2,820,000		1FE
798736-AK-0	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		2,500,000	2,500,000		1FE
798736-AL-8	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
798736-AM-6	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
798736-AN-4	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		6,125,000	6,125,000		1FE
798736-AT-1	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		1,350,000	1,350,000		1FE
798736-AU-8	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		900,000	900,000		1FE
798736-AV-6	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		1,125,000	1,125,000		1FE
798736-AW-4	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL MARKETS		1,405,000	1,405,000		1FE
839423-CR-9	SOUTH PLACER WASTEWATER AUTH CALIF		04/14/2020	MORGAN STANLEY		1,005,773	750,000		1FE
839423-CS-7	SOUTH PLACER WASTEWATER AUTH CALIF		04/14/2020	MORGAN STANLEY		763,532	570,000		1FE
847175-MK-9	SPARTANBURG S C SAN SWR DIST		04/24/2020	STEPHENS, INC.		1,000,000	1,000,000		1FE
847175-ML-7	SPARTANBURG S C SAN SWR DIST		04/24/2020	STEPHENS, INC.		1,500,000	1,500,000		1FE
847175-MM-5	SPARTANBURG S C SAN SWR DIST		04/24/2020	STEPHENS, INC.		1,000,000	1,000,000		1FE
847175-MP-8	SPARTANBURG S C SAN SWR DIST		04/24/2020	STEPHENS, INC.		1,000,000	1,000,000		1FE
847184-VS-4	SPARTANBURG S C WATERWORKS REVENUE		04/24/2020	STEPHENS, INC.		1,000,000	1,000,000		1FE
847184-VU-9	SPARTANBURG S C WATERWORKS REVENUE		04/24/2020	STEPHENS, INC.		1,000,000	1,000,000		1FE
847184-VV-7	SPARTANBURG S C WATERWORKS REVENUE		04/24/2020	STEPHENS, INC.		2,000,000	2,000,000		1FE
793711-BC-5	ST VRAIN SANTN DIST COLO		04/17/2020	KEYBANC CAPITAL MARKETS		624,329	515,000		1FE
793711-BD-3	ST VRAIN SANTN DIST COLO		04/17/2020	KEYBANC CAPITAL MARKETS		853,143	710,000		1FE
793711-BG-6	ST VRAIN SANTN DIST COLO		04/17/2020	KEYBANC CAPITAL MARKETS		975,686	825,000		1FE
880178-BR-8	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		540,000	540,000		1FE
880178-BS-6	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,440,000	1,440,000		1FE
880178-BT-4	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		2,140,000	2,140,000		1FE
880178-BU-1	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,800,000	1,800,000		1FE
880178-BV-9	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		2,700,000	2,700,000		1FE
880178-BW-7	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		2,700,000	2,700,000		1FE
880178-BX-5	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		7,580,000	7,580,000		1FE
880178-BY-3	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		2,700,000	2,700,000		1FE
880178-BZ-0	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		2,700,000	2,700,000		1FE
880178-CF-3	TEMPLE UNIVERSITY		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		2,700,000	2,700,000		1FE
89602R-GB-5	TRIBOROUGH BRDG & TUNL AUTH NY		05/22/2020	BANK OF AMERICA/MERRILL LYNCH		3,756,409	3,375,000		1FE
407272-Y5-6	TRIHEALTH INC OBLIGATED GROUP		05/06/2020	BANK OF AMERICA/MERRILL LYNCH		4,670,960	4,000,000		1FE
407272-Z9-7	TRIHEALTH INC OBLIGATED GROUP		05/06/2020	BANK OF AMERICA/MERRILL LYNCH		2,504,050	2,500,000		1FE
896572-EB-6	TRINITY RIV AUTH TEX MTN CREEK		04/15/2020	UMB BANK		1,191,450	1,000,000		1FE
896572-EC-4	TRINITY RIV AUTH TEX MTN CREEK		04/16/2020	UMB BANK		1,776,465	1,500,000		1FE
896572-ED-2	TRINITY RIV AUTH TEX MTN CREEK		04/15/2020	UMB BANK		824,761	700,000		1FE
914455-UC-2	UNIVERSITY MICH UNIV REVS		06/10/2020	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		1FE
914455-UD-0	UNIVERSITY MICH UNIV REVS		06/10/2020	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		1FE
914455-UE-8	UNIVERSITY MICH UNIV REVS		06/10/2020	BANK OF AMERICA/MERRILL LYNCH		6,250,000	6,250,000		1FE
914455-UF-5	UNIVERSITY MICH UNIV REVS		06/10/2020	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		1FE
041438-GK-2	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		788,530	720,000		1FE
041438-GM-8	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,084,881	950,000		1FE
041438-GN-6	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,074,674	925,000		1FE
041438-GR-7	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,508,900	1,250,000		1FE
041438-GS-5	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,461,804	1,200,000		1FE
041438-GV-8	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,184,830	1,000,000		1FE
041438-GW-6	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,653,372	1,400,000		1FE
041438-GZ-9	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		728,581	625,000		1FE
041438-HA-3	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		835,880	800,000		1Z
041438-HB-1	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,041,380	1,000,000		1Z
041438-HC-9	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,037,920	1,000,000		1Z

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
041438-HD-7	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		3,072,690	3,000,000		1Z
928172-6G-5	VIRGINIA ST PUB BLDG AUTH PUB		04/09/2020	WELLS FARGO		750,000	750,000		1FE
928172-6H-3	VIRGINIA ST PUB BLDG AUTH PUB		04/09/2020	WELLS FARGO		750,000	750,000		1FE
928172-6J-9	VIRGINIA ST PUB BLDG AUTH PUB		04/09/2020	WELLS FARGO		1,075,000	1,075,000		1FE
928172-6K-6	VIRGINIA ST PUB BLDG AUTH PUB		04/09/2020	WELLS FARGO		1,000,000	1,000,000		1FE
928172-6L-4	VIRGINIA ST PUB BLDG AUTH PUB		04/09/2020	WELLS FARGO		1,250,000	1,250,000		1FE
928172-6M-2	VIRGINIA ST PUB BLDG AUTH PUB		04/09/2020	WELLS FARGO		1,500,000	1,500,000		1FE
613741-LD-7	VIRGINIA TECH FOUNDATION INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH		350,000	350,000		1FE
613741-LE-5	VIRGINIA TECH FOUNDATION INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH		135,000	135,000		1FE
613741-LF-2	VIRGINIA TECH FOUNDATION INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH		295,000	295,000		1FE
613741-LG-0	VIRGINIA TECH FOUNDATION INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH		1,170,000	1,170,000		1FE
613741-LH-8	VIRGINIA TECH FOUNDATION INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH		2,205,000	2,205,000		1FE
613741-LJ-4	VIRGINIA TECH FOUNDATION INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH		1,585,000	1,585,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						717,953,931	681,920,000	58,286	XXX
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	A	04/03/2020	JPMORGAN CHASE & CO.		7,657,500	7,650,000		3FE
00287Y-CF-4	ABBVIE INC		05/26/2020	EXCHANGE		5,008,885	5,000,000	34,021	2FE
003000-AA-4	ABERCROMBIE AND FITCH MANAGEMENT C		06/18/2020	WELLS FARGO		2,340,000	2,340,000		3FE
00404A-AN-9	ACADIA HEALTHCARE CO INC		06/10/2020	BANK OF AMERICA/MERRILL LYNCH		2,360,000	2,360,000		5FE
00108W-AM-2	AEP TEXAS INC		06/29/2020	BARCLAYS		26,642,198	26,750,000		2FE
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	D	06/03/2020	CITIGROUP GLOBAL MARKETS		6,578,380	6,650,000		2FE
00774M-AP-0	AERCAP IRELAND CAPITAL DAC	D	06/23/2020	BANK OF AMERICA/MERRILL LYNCH		4,968,250	5,000,000		2FE
00130H-CB-9	AES CORPORATION (THE)		05/29/2020	Various		26,492,197	26,460,000	1,128	2FE
00130H-CC-7	AES CORPORATION (THE)		05/15/2020	CREDIT SUISSE		4,481,865	4,500,000		2FE
00846U-AM-3	AGILENT TECHNOLOGIES INC		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		4,491,540	4,500,000		2FE
02660V-AY-4	AHMA_05-2 RMBS		06/25/2020	SCHEDULED PAY UP		1	1		1FM
00138C-AM-0	AIG GLOBAL FUNDING		06/29/2020	JPMORGAN CHASE & CO.		9,992,300	10,000,000		1Z
00914A-AH-5	AIR LEASE CORPORATION		06/17/2020	BANK OF AMERICA/MERRILL LYNCH		5,938,500	6,000,000		1FE
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	JPMORGAN CHASE & CO.		8,991,090	9,000,000		1FE
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	CITIGROUP GLOBAL MARKETS		4,487,490	4,500,000		1FE
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	CITIGROUP GLOBAL MARKETS		4,483,620	4,500,000		1FE
009158-BB-1	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	BARCLAYS		6,298,677	6,300,000		1FE
01400E-AD-5	ALCON FINANCE CORP		05/18/2020	JPMORGAN CHASE & CO.		4,492,935	4,500,000		2FE
019736-AD-9	ALLISON TRANSMISSION INC		06/10/2020	Various		8,345,718	8,345,000	52,906	3FE
02209S-BH-5	ALTRIA GROUP INC ABS		05/04/2020	BARCLAYS		13,494,330	13,500,000		2FE
02209S-BJ-1	ALTRIA GROUP INC ABS		05/04/2020	BARCLAYS		2,492,225	2,500,000		2FE
023135-BR-6	AMAZON.COM INC		06/01/2020	GOLDMAN, SACHS & CO.		24,491,915	24,500,000		1FE
023135-BS-4	AMAZON.COM INC		06/01/2020	GOLDMAN, SACHS & CO.		9,988,900	10,000,000		1FE
023135-BT-2	AMAZON.COM INC		06/01/2020	GOLDMAN, SACHS & CO.		11,629,798	11,750,000		1FE
023135-BU-9	AMAZON.COM INC		06/01/2020	GOLDMAN, SACHS & CO.		6,670,080	6,750,000		1Z
02342T-AE-9	AMDOCS LTD		06/17/2020	MORGAN STANLEY		26,000,000	26,000,000		2FE
02364W-BJ-3	AMERICA MOVIL SAB DE CV	D	05/04/2020	JPMORGAN CHASE & CO.		14,977,950	15,000,000		1FE
02376X-AA-7	AMERICAN AIRLINES INC		06/16/2020	CANTOR FITZGERALD		1,292,524	1,814,068	16,975	3FE
023770-AB-6	AMERICAN AIRLINES INC		06/16/2020	CANTOR FITZGERALD		728,385	1,112,038	5,372	3FE
03027X-BB-5	AMERICAN TOWER CORPORATION		06/01/2020	RBC DOMINION SECURITIES		9,473,305	9,500,000		2FE
03027X-BC-3	AMERICAN TOWER CORPORATION		06/01/2020	RBC DOMINION SECURITIES		14,416,625	14,500,000		2FE
03027X-BD-1	AMERICAN TOWER CORPORATION		06/01/2020	RBC DOMINION SECURITIES		3,341,723	3,375,000		2FE
031162-CT-5	AMGEN INC		05/04/2020	CITIGROUP GLOBAL MARKETS		13,136,370	13,000,000	59,583	2FE
032654-AS-4	ANALOG DEVICES INC		04/06/2020	JPMORGAN CHASE & CO.		4,477,320	4,500,000		2FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	05/15/2020	BANK OF AMERICA/MERRILL LYNCH		4,759,871	4,392,000	47,387	2FE
036752-AJ-2	ANTHEM INC		04/30/2020	WELLS FARGO		6,476,463	6,300,000	45,719	2FE
036752-AM-5	ANTHEM INC		04/30/2020	BANK OF AMERICA/MERRILL LYNCH		19,450,860	19,500,000		2FE
036752-AN-3	ANTHEM INC		04/30/2020	DEUTSCHE BANK AG		9,962,500	10,000,000		2FE
037411-BG-9	APACHE CORPORATION		04/09/2020	BANK OF AMERICA/MERRILL LYNCH		1,289,600	1,984,000	30,369	3FE
03767C-AB-6	APID 17-28A A1B CLO		04/29/2020	GOLDMAN, SACHS & CO.		18,185,450	19,425,000	103,427	1FE
037833-DT-4	APPLE INC		05/04/2020	GOLDMAN, SACHS & CO.		14,973,150	15,000,000		1FE
037833-DV-9	APPLE INC		05/04/2020	JPMORGAN CHASE & CO.		9,972,800	10,000,000		1FE
038222-AN-5	APPLIED MATERIALS INC		05/26/2020	BANK OF AMERICA/MERRILL LYNCH		4,980,850	5,000,000		1FE
038522-AR-9	ARAMARK SERVICES INC		04/23/2020	GOLDMAN, SACHS & CO.		7,803,750	7,800,000		4FE
03938L-BB-9	ARCELORMITTAL	D	05/21/2020	SEAPORT GROUP		8,340,625	8,500,000	110,500	3FE
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA		05/01/2020	JPMORGAN CHASE & CO.		1,197,225	1,565,000	36,680	4FE
03966V-AB-3	ARCONIC CORP		04/29/2020	GOLDMAN, SACHS & CO.		2,400,000	2,400,000		1Z

SCHEDULE D - PART 3

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

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03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	05/28/2020	CITIGROUP GLOBAL MARKETS		4,824,000	4,800,000	10,450	3FE
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	D	05/26/2020	CITIGROUP GLOBAL MARKETS		3,633,438	3,775,000		1Z
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG		06/11/2020	Various		(3,063)			4FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC/ARDAG		04/07/2020	CITIGROUP GLOBAL MARKETS		5,500,000	5,500,000	73	4FE
03985R-AA-1	ARDONAGH MIDCO 2 PLC	D	06/25/2020	BANK OF AMERICA/MERRILL LYNCH		2,801,700	2,830,000		5FE
04017E-AG-7	ARES 2014-32RA A2A CLO		05/22/2020	WELLS FARGO		5,919,375	6,150,000	3,982	1FE
04018B-AA-5	ARES 2020-55A A1 CLO		05/15/2020	JPMORGAN CHASE & CO.		7,500,000	7,500,000		1FE
04018B-AC-1	ARES 2020-55A B CLO		05/15/2020	JPMORGAN CHASE & CO.		8,000,000	8,000,000		1FE
040555-DB-7	ARIZONA PUBLIC SERVICE COMPANY		05/19/2020	BARCLAYS		4,976,550	5,000,000		1FE
00206R-JX-1	AT&T INC		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		18,971,880	19,000,000		2FE
00206R-JY-9	AT&T INC		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		8,236,718	8,250,000		2FE
00206R-JZ-6	AT&T INC		05/21/2020	MIZUHO SECURITIES USA INC.		19,439,550	19,500,000		2FE
00206R-KA-9	AT&T INC		05/21/2020	MIZUHO SECURITIES USA INC.		9,463,235	9,500,000		2FE
00206R-KB-7	AT&T INC		05/21/2020	MIZUHO SECURITIES USA INC.		4,978,700	5,000,000		2FE
05329W-AQ-5	AUTONATION INC		05/19/2020	BANK OF AMERICA/MERRILL LYNCH		4,476,555	4,500,000		2FE
05454N-AA-7	AXALTA COATING SYSTEMS US HOLDINGS	C	06/01/2020	BARCLAYS		2,000,000	2,000,000		1Z
12655X-AA-8	AZEK CO LLC/THE		05/07/2020	BARCLAYS		935,550	945,000		1Z
05523R-AD-9	BAE SYSTEMS PLC	D	04/07/2020	DEUTSCHE BANK AG		14,397,920	14,500,000		2FE
059522-AC-6	BAFC_07-C RMBS		06/22/2020	SCHEDULED PAY UP			2,262		1FM
05724B-AA-7	BAKER HUGHES HOLDINGS LLC		04/28/2020	JPMORGAN CHASE & CO.		4,500,000	4,500,000		1FE
05971K-AE-9	BANCO SANTANDER SA	D	05/20/2020	BANK OF AMERICA/MERRILL LYNCH		9,400,000	9,400,000		2FE
06051G-JB-6	BANK OF AMERICA CORP		04/22/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1FE
06051G-JC-4	BANK OF AMERICA CORP		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1FE
06051G-JD-2	BANK OF AMERICA CORP		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1FE
06051G-JE-0	BANK OF AMERICA CORP		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		1FE
06367W-B8-5	BANK OF MONTREAL	A	04/22/2020	BANK MONTREAL / NESBITT BURNS		33,474,540	33,500,000		1FE
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE		05/12/2020	CREDIT SUISSE		9,000,000	9,000,000		2FE
06406R-AN-7	BANK OF NEW YORK MELLON CORP/THE		04/17/2020	GOLDMAN, SACHS & CO.		14,494,490	14,500,000		1FE
064159-VK-9	BANK OF NOVA SCOTIA	A	04/14/2020	SCOTIA CAPITAL (USA) INC.		14,976,000	15,000,000		1FE
06739G-CR-8	BARCLAYS BANK PLC	D	05/05/2020	BARCLAYS		24,479,910	24,500,000		1FE
06738E-AS-4	BARCLAYS PLC	D	04/21/2020	BNP CAPITAL MARKETS		2,272,036	2,230,000	23,505	2FE
06738E-BL-8	BARCLAYS PLC	D	04/30/2020	BARCLAYS		5,000,000	5,000,000		2FE
06738E-BM-6	BARCLAYS PLC	D	06/17/2020	BARCLAYS		19,500,000	19,500,000		2FE
07132A-CC-5	BATLN 2015-8A A1R2 CLO		04/30/2020	MIZUHO SECURITIES USA INC.		8,914,688	9,250,000	7,933	1FE
071734-AK-3	BAUSCH HEALTH COMPANIES INC		05/11/2020	BARCLAYS		9,450,000	9,450,000		4FE
075887-BT-5	BECTON DICKINSON AND COMPANY		04/16/2020	JPMORGAN CHASE & CO.		5,099,900	5,000,000	53,861	2FE
081437-AT-2	BEMIS COMPANY INC		06/12/2020	JPMORGAN CHASE & CO.		5,000,000	5,000,000		2FE
09062X-AG-8	BIOGEN INC		04/27/2020	GOLDMAN, SACHS & CO.		9,421,530	9,500,000		2FE
09062X-AH-6	BIOGEN INC		04/27/2020	JPMORGAN CHASE & CO.		19,494,735	19,500,000		2FE
092113-AT-6	BLACK HILLS CORPORATION		06/12/2020	WELLS FARGO		4,982,900	5,000,000		2FE
09247X-AR-2	BLACKROCK INC		04/27/2020	MORGAN STANLEY		9,964,400	10,000,000		1FE
09626Q-BE-6	BLUEM_14-2A CLO		04/09/2020	WELLS FARGO		1,320,000	1,500,000	14,067	1FE
09629T-AJ-7	BLUEM_18-1A CLO		04/14/2020	Various		4,803,750	5,500,000	44,136	1FE
05565E-BM-6	BMW US CAPITAL LLC	C	04/06/2020	BANK OF AMERICA/MERRILL LYNCH		26,972,190	27,000,000		1FE
09659W-2L-7	BNP PARIBAS	D	06/02/2020	BNP CAPITAL MARKETS		7,000,000	7,000,000		1FE
097023-CD-5	BOEING CO		06/04/2020	Various		11,426,360	12,000,000	99,022	2FE
097023-CE-3	BOEING CO		06/05/2020	MIZUHO SECURITIES USA INC.		2,787,396	3,034,000	28,907	2FE
097023-CU-7	BOEING CO		04/30/2020	WELLS FARGO		9,000,000	9,000,000		2FE
097023-CX-1	BOEING CO		04/30/2020	CITIGROUP GLOBAL MARKETS		4,500,000	4,500,000		2FE
097023-CY-9	BOEING CO		04/30/2020	JPMORGAN CHASE & CO.		9,000,000	9,000,000		2FE
097751-BP-5	BOMBARDIER INC	A	04/17/2020	JPMORGAN CHASE & CO.		821,750	950,000	32,326	5FE
099724-AL-0	BORGWARNER INC		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		14,957,850	15,000,000		2FE
101137-AZ-0	BOSTON SCIENTIFIC CORPORATION		05/14/2020	BARCLAYS		8,995,680	9,000,000		2FE
101137-BA-4	BOSTON SCIENTIFIC CORPORATION		05/14/2020	BARCLAYS		14,977,650	15,000,000		2FE
103186-AB-8	BOXER PARENT CO INC		05/14/2020	JEFFERIES & COMPANY, INC.		2,360,000	2,360,000		1Z
103304-BS-9	BOYD GAMING CORPORATION		05/13/2020	JPMORGAN CHASE & CO.		4,725,000	4,725,000		1Z
11135F-AF-8	BROADCOM INC		04/21/2020	Various		43,912,650	43,500,000	9,139	2FE
11135F-AK-7	BROADCOM INC		05/21/2020	EXCHANGE		74,551,939	79,343,000		2FE
11135F-AM-3	BROADCOM INC		05/21/2020	EXCHANGE		15,473,966	16,139,000		2FE
11135F-AP-6	BROADCOM INC		05/05/2020	WELLS FARGO		8,990,010	9,000,000		2FE
11135F-AR-2	BROADCOM INC		05/05/2020	WELLS FARGO		4,494,330	4,500,000		2FE

SCHEDULE D - PART 3

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11135F-AT-8	BROADCOM INC		05/05/2020	CITIGROUP GLOBAL MARKETS		35,951,040	36,000,000		2FE
11135F-AU-5	BROADCOM INC		05/05/2020	HSBC SECURITIES, INC.		27,497,250	27,500,000		2FE
12008R-AM-9	BUILDERS FIRSTSOURCE INC		06/30/2020	Various		4,995,420	4,921,000	83,030	4FE
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		05/01/2020	JPMORGAN CHASE & CO.		5,778,375	5,700,000	144,677	3FE
121579-AH-9	BURLINGTON COAT FACTORY WAREHOUSE		04/13/2020	JPMORGAN CHASE & CO.		1,600,000	1,600,000		1Z
05605H-AB-6	BWX TECHNOLOGIES INC		06/09/2020	MORGAN STANLEY		3,130,000	3,130,000		3Z
13607G-RK-2	CANADIAN IMPERIAL BANK OF COMMERCE	A	06/17/2020	CITIGROUP GLOBAL MARKETS		24,986,000	25,000,000		1FE
136375-CZ-3	CANADIAN NATIONAL RAILWAY COMPANY	A	04/29/2020	CITIGROUP GLOBAL MARKETS		4,893,550	5,000,000		1FE
136385-AZ-4	CANADIAN NATURAL RESOURCES LTD	A	06/22/2020	JPMORGAN CHASE & CO.		4,492,440	4,500,000		2FE
136385-BA-8	CANADIAN NATURAL RESOURCES LTD	A	06/22/2020	JPMORGAN CHASE & CO.		3,598,380	3,600,000		2FE
13887P-AM-7	CANYC 2016-1A BR		05/06/2020	CREDIT SUISSE		2,857,500	3,000,000	5,595	1FE
13875L-AS-7	CANYC_14-1A BR CLO		04/09/2020	BARCLAYS		420,750	500,000	3,718	1FE
14040H-CD-5	CAPITAL ONE FINANCIAL CORPORATION		05/06/2020	MORGAN STANLEY		19,991,400	20,000,000		2FE
141781-BL-7	CARGILL INC		04/20/2020	CITIGROUP GLOBAL MARKETS		13,485,960	13,500,000		1FE
141781-BM-5	CARGILL INC		04/20/2020	BANK OF AMERICA/MERRILL LYNCH		2,996,520	3,000,000		1FE
14448C-AD-6	CARRIER GLOBAL CORP		04/20/2020	BNP CAPITAL MARKETS		4,734,122	4,700,000	13,808	2FE
14448C-AK-0	CARRIER GLOBAL CORP		06/16/2020	CITIGROUP GLOBAL MARKETS		9,496,200	9,500,000		2FE
12510C-AA-9	CD&R SMOKEY BUYER INC		06/17/2020	UNION BANK OF SWITZERLAND		1,565,000	1,565,000		4Z
12513G-BE-8	CDW LLC / CDW FINANCE CORP		04/16/2020	JPMORGAN CHASE & CO.		3,300,000	3,300,000		1Z
151290-BW-2	CEMEX SAB DE CV	D	06/02/2020	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000		3FE
15135U-AF-6	CENOVUS ENERGY INC	A	04/09/2020	BANK OF AMERICA/MERRILL LYNCH		2,474,830	3,764,000	105,157	3FE
15135U-AM-1	CENOVUS ENERGY INC	A	04/16/2020	BARCLAYS		1,330,000	1,900,000	1,122	3FE
15135B-AN-1	CENTENE CORPORATION		04/16/2020	GOLDMAN, SACHS & CO.		3,090,000	3,000,000	37,604	3FE
15135B-AP-6	CENTENE CORPORATION		05/11/2020	EXCHANGE		5,952,459	5,788,000	88,589	3FE
15135B-AR-2	CENTENE CORPORATION		05/11/2020	EXCHANGE		4,153,404	4,187,000	76,616	3FE
15135B-AU-5	CENTENE CORPORATION		04/22/2020	MORGAN STANLEY		7,070,000	7,000,000	46,594	3FE
15135B-AV-3	CENTENE CORPORATION		05/11/2020	EXCHANGE		31,889,147	32,060,000	264,495	3FE
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRI		06/02/2020	MUFG SECURITIES AMERICAS INC		3,492,965	3,500,000		1FE
15189T-AT-4	CENTERPOINT ENERGY INC		04/21/2020	BARCLAYS		17,079,296	16,640,000	286,208	2FE
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		04/16/2020	GOLDMAN, SACHS & CO.		1,880,000	1,880,000	15,014	5FE
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L		04/14/2020	MORGAN STANLEY		23,396,835	23,500,000		2FE
161175-BV-5	CHARTER COMMUNICATIONS OPERATING L		04/14/2020	MORGAN STANLEY		4,464,765	4,500,000		2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2020	SCHEDULED PAY UP			4,297		1FM
166764-BX-7	CHEVRON CORP		05/07/2020	JPMORGAN CHASE & CO.		12,500,000	12,500,000		1FE
166764-BY-5	CHEVRON CORP		05/07/2020	JPMORGAN CHASE & CO.		4,500,000	4,500,000		1FE
12551P-AE-2	CIFC_12-2RA-B CLO		04/06/2020	BANK OF AMERICA/MERRILL LYNCH		2,376,000	2,750,000	20,074	1FE
125523-AG-5	CIGNA CORP		05/06/2020	MORGAN STANLEY		9,407,273	8,414,000	166,790	2FE
172441-BC-0	CINEMARK HOLDINGS INC		04/13/2020	BARCLAYS		770,000	770,000		1Z
172967-MR-9	CITIGROUP INC		05/07/2020	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
172967-MS-7	CITIGROUP INC		05/26/2020	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		1FE
18060T-AA-3	CLARIOS GLOBAL LP		05/13/2020	JPMORGAN CHASE & CO.		4,750,000	4,750,000		4FE
185899-AG-6	CLEVELAND-CLIFFS INC		06/16/2020	GOLDMAN, SACHS & CO.		3,892,585	3,922,000	70,596	4FE
185899-AJ-0	CLEVELAND-CLIFFS INC		04/15/2020	GOLDMAN, SACHS & CO.		756,000	800,000		4FE
189054-AX-7	CLOROX COMPANY		05/05/2020	MORGAN STANLEY		1,982,180	2,000,000		2FE
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		06/23/2020	WELLS FARGO		20,376,100	20,500,000		2FE
191216-CU-2	COCA-COLA CO		04/29/2020	MORGAN STANLEY		19,975,800	20,000,000		1FE
191216-CV-0	COCA-COLA CO		04/29/2020	MORGAN STANLEY		9,979,600	10,000,000		1FE
191216-CW-8	COCA-COLA CO		04/29/2020	BARCLAYS		4,497,795	4,500,000		1FE
191216-CX-6	COCA-COLA CO		04/29/2020	BARCLAYS		4,497,120	4,500,000		1FE
191216-CY-4	COCA-COLA CO		04/29/2020	BARCLAYS		4,496,670	4,500,000		1FE
19565C-AA-8	COLONIAL ENTERPRISES INC		05/06/2020	TD SECURITIES		3,373,279	3,375,000		1FE
20030N-DM-0	COMCAST CORPORATION		05/20/2020	RBC DOMINION SECURITIES		9,968,600	10,000,000		1FE
203372-AV-9	COMMSCOPE INC		06/22/2020	JPMORGAN CHASE & CO.		3,135,000	3,135,000		4FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		05/20/2020	WELLS FARGO		760,750	850,000	7,910	4FE
205768-AR-5	COMSTOCK RESOURCES INC		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		1,710,000	1,900,000		5FE
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW		04/16/2020	Various		4,493,835	4,290,000	48,036	1FE
21036P-BF-4	CONSTELLATION BRANDS INC		04/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,796,418	1,800,000		2FE
21039C-AA-2	CONSTELLIUM SE (FRANCE)		06/16/2020	DEUTSCHE BANK AG		1,700,000	1,700,000		4FE
212015-AH-4	CONTINENTAL RESOURCES		04/07/2020	Various		4,831,000	5,600,000	18,667	3FE
212015-AQ-4	CONTINENTAL RESOURCES INC		04/09/2020	STIFEL CAPITAL MARKETS		3,123,750	4,250,000	76,937	3FE
22160K-AN-5	COSTCO WHOLESALE CORPORATION		04/16/2020	CREDIT SUISSE		8,979,750	9,000,000		1FE

SCHEDULE D - PART 3

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

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22160K-AQ-8	COSTCO WHOLESALE CORPORATION		04/16/2020	CREDIT SUISSE		4,989,750	5,000,000		1FE
12770R-AA-1	CRC FINCO INC		06/19/2020	Various		2,184,376	2,175,000		4FE
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)	D	06/09/2020	CREDIT AGRICOLE		17,500,000	17,500,000		1FE
22550L-2B-6	CREDIT SUISSE AG (NEW YORK BRANCH)	D	04/06/2020	CREDIT SUISSE		14,499,420	14,500,000		1FE
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	D	04/06/2020	CREDIT SUISSE		4,991,450	5,000,000		1FE
22550L-2D-2	CREDIT SUISSE AG (NEW YORK BRANCH)	D	06/02/2020	CREDIT SUISSE		9,977,400	10,000,000		1FE
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		04/17/2020	JEFFERIES & COMPANY, INC.		6,474,336	5,819,000	47,473	2FE
22822V-AS-0	CROWN CASTLE INTERNATIONAL CORP		06/04/2020	JPMORGAN CHASE & CO.		9,474,920	9,500,000		2FE
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		06/04/2020	JPMORGAN CHASE & CO.		14,475,350	14,500,000		2FE
22822V-AU-5	CROWN CASTLE INTERNATIONAL CORP		06/04/2020	JPMORGAN CHASE & CO.		9,479,670	9,500,000		2FE
126408-HJ-5	CSX CORP		04/20/2020	Various		3,125,273	2,812,000	15,138	2FE
263534-CN-7	CTVA		05/13/2020	CREDIT SUISSE		9,491,450	9,500,000		1FE
263534-CP-2	CTVA		05/13/2020	JPMORGAN CHASE & CO.		6,974,590	7,000,000		1FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		05/01/2020	SCHEDULED PAY UP			3		1FM
02152A-AU-3	CWALT_07-16CB RMBS		04/25/2020	SCHEDULED PAY UP			2,847		1FM
02151L-AA-4	CWALT_07-20 RMBS		04/25/2020	SCHEDULED PAY UP			162		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2020	SCHEDULED PAY UP			42		1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2020	SCHEDULED PAY UP			398		1FM
12543P-AK-9	CWHL_06-21 RMBS		04/01/2020	SCHEDULED PAY UP			41		1FM
23331A-BN-8	D R HORTON INC		05/01/2020	MIZUHO SECURITIES USA INC.		9,988,500	10,000,000		2FE
235825-AF-3	DANA INC		06/18/2020	CITIGROUP GLOBAL MARKETS		3,139,000	3,139,000	17,809	3FE
235825-AG-1	DANA INC		06/16/2020	CITIGROUP GLOBAL MARKETS		2,350,000	2,350,000		4FE
23918K-AS-7	DAVITA INC		06/11/2020	Various		18,077,813	18,075,000	1,542	4FE
251510-FB-4	DBALT_05-AR1 RMBS		04/27/2020	SCHEDULED PAY UP			102		1FM
25151E-AA-1	DBALT_06-AB3 RMBS		05/01/2020	SCHEDULED PAY UP			7		1FM
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		06/17/2020	BANK OF AMERICA/MERRILL LYNCH		3,460,000	3,460,000		3FE
24703D-BB-6	DELL INTERNATIONAL LLC		04/03/2020	JPMORGAN CHASE & CO.		9,486,985	9,500,000		2FE
247361-ZU-5	DELTA AIR LINES INC		04/29/2020	JPMORGAN CHASE & CO.		1,878,000	2,400,000	580	3FE
247361-ZZ-4	DELTA AIR LINES INC		06/11/2020	MORGAN STANLEY		22,972,060	23,000,000	1,229	3FE
24906P-AA-7	DENTSPLY SIRONA INC		05/20/2020	JPMORGAN CHASE & CO.		18,959,720	19,000,000		2FE
23291K-AG-0	DH EUROPE FINANCE II SARL		05/26/2020	Various		14,568,260	14,000,000	11,122	2FE
25243Y-BC-2	DIAGEO CAPITAL PLC	D	04/27/2020	BANK OF AMERICA/MERRILL LYNCH		18,431,920	18,500,000		1FE
25243Y-BD-0	DIAGEO CAPITAL PLC	D	04/27/2020	BANK OF AMERICA/MERRILL LYNCH		4,976,150	5,000,000		1FE
25243Y-BE-8	DIAGEO CAPITAL PLC	D	04/27/2020	BANK OF AMERICA/MERRILL LYNCH		9,422,195	9,500,000		1FE
25278X-AP-4	DIAMONDBACK ENERGY INC		05/18/2020	JPMORGAN CHASE & CO.		6,300,000	6,300,000		3FE
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		05/07/2020	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000		2FE
25470X-AZ-8	DISH DBS CORP		06/24/2020	JPMORGAN CHASE & CO.		3,135,000	3,135,000		4FE
233293-AQ-2	DPL INC		04/24/2020	EXCHANGE		9,452,768	9,576,000	10,414	3FE
233293-AS-8	DPL INC		06/17/2020	JPMORGAN CHASE & CO.		4,240,000	4,240,000		3FE
26243E-AA-9	DRSLF 2017 53A CLO		04/08/2020	DEUTSCHE BANK AG		9,415,000	10,000,000	72,961	1FE
26243E-AB-7	DRSLF 2017-53A B CLO		04/28/2020	PIPER JAFFRAY INC.		9,118,000	10,000,000	10,912	1FE
26253L-AE-2	DRSLF 2020-78A C		05/06/2020	BARCLAYS		3,605,000	4,000,000	15,013	1Z
262431-AD-1	DRSLF_2017-50A B CLO		04/29/2020	GOLDMAN, SACHS & CO.		5,183,750	5,500,000	7,013	1FE
233331-AZ-0	DTE ENERGY COMPANY		05/07/2020	DEUTSCHE BANK AG		10,697,900	10,000,000	59,111	2FE
26614N-AA-0	DUPONT DE NEMOURS INC		04/28/2020	CITIGROUP GLOBAL MARKETS		24,000,000	24,000,000		2FE
278642-AV-5	EBAY INC		06/08/2020	MORGAN STANLEY		25,858,000	25,000,000	124,028	2FE
278642-AW-3	EBAY INC		06/08/2020	MORGAN STANLEY		5,158,800	5,000,000	35,250	2FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		05/19/2020	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		1Z
28470R-AH-5	ELDORADO RESORTS INC		06/19/2020	Various		14,214,963	14,190,000		4FE
28470R-AK-8	ELDORADO RESORTS INC		06/19/2020	JPMORGAN CHASE & CO.		4,725,000	4,725,000		5FE
29002G-AB-7	ELMW_4 2020 1A CLO		04/08/2020	BANK OF AMERICA/MERRILL LYNCH		1,492,000	1,600,000	1,937	1FE
29003B-AC-5	ELMW5 2020-2A B CLO	D	06/26/2020	RBC DOMINION SECURITIES		5,000,000	5,000,000		1Z
291011-BL-7	EMERSON ELECTRIC CO		04/27/2020	JPMORGAN CHASE & CO.		13,487,850	13,500,000		1FE
291011-BN-3	EMERSON ELECTRIC CO		04/27/2020	CITIGROUP GLOBAL MARKETS		9,944,600	10,000,000		1FE
29261A-AA-8	ENCOMPASS HEALTH CORP		05/12/2020	BANK OF AMERICA/MERRILL LYNCH		8,499,150	8,585,000	111,605	4FE
29261A-AB-6	ENCOMPASS HEALTH CORP		05/12/2020	BANK OF AMERICA/MERRILL LYNCH		8,702,475	8,835,000	121,236	4FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		04/03/2020	JEFFERIES & COMPANY, INC.		1,951,425	2,655,000	28,412	3FE
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP/ EER		06/02/2020	GOLDMAN, SACHS & CO.		1,565,000	1,565,000		3FE
29272W-AA-7	ENERGIZER HOLDINGS INC		04/15/2020	CITIGROUP GLOBAL MARKETS		1,577,718	1,543,000	26,504	4FE
29272W-AC-3	ENERGIZER HOLDINGS INC		06/17/2020	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000		4FE
29362U-AC-8	ENTEGRIS INC		04/24/2020	Various		10,016,150	10,023,000		3FE

SCHEDULE D - PART 3

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

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29364G-AH-6	ENTERGY CORP		05/28/2020	Various		10,843,946	10,288,000	155,463	2FE
29364G-AJ-2	ENTERGY CORPORATION		05/06/2020	DEUTSCHE BANK AG		2,912,057	2,775,000	15,236	2FE
29366W-AB-2	ENTERGY MISSISSIPPI LLC		05/19/2020	U.S. BANCORP		3,943,280	4,000,000		1Z
29413X-AD-9	ENVIVA PARTNERS LP		06/29/2020	BARCLAYS		2,034,538	1,961,000		4Z
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/16/2020	JPMORGAN CHASE & CO.		2,350,000	2,350,000		3FE
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		06/16/2020	JPMORGAN CHASE & CO.		2,350,000	2,350,000		3Z
294429-AR-6	EQUIFAX INC		04/22/2020	JPMORGAN CHASE & CO.		9,988,800	10,000,000		2FE
294429-AS-4	EQUIFAX INC		04/22/2020	JPMORGAN CHASE & CO.		13,973,400	14,000,000		2FE
29444U-BF-2	EQUINIX INC		06/08/2020	BANK OF AMERICA/MERRILL LYNCH		19,954,000	20,000,000		2FE
29444U-BG-0	EQUINIX INC		06/08/2020	BANK OF AMERICA/MERRILL LYNCH		14,463,605	14,500,000		2FE
29444U-BH-8	EQUINIX INC		06/08/2020	BANK OF AMERICA/MERRILL LYNCH		9,971,100	10,000,000		2FE
29446M-AJ-1	EQUINOR ASA	D	05/18/2020	GOLDMAN, SACHS & CO.		14,441,855	14,500,000		1FE
30037D-AA-3	EVERGY METRO INC		05/18/2020	CITIGROUP GLOBAL MARKETS		14,483,180	14,500,000		1FE
30161M-AS-2	EXELON GENERATION COMPANY LLC		05/12/2020	BARCLAYS		10,979,540	11,000,000		2FE
30212P-AS-4	EXPEDIA GROUP INC		04/23/2020	JPMORGAN CHASE & CO.		6,750,000	6,750,000		2FE
30212P-AU-9	EXPEDIA GROUP INC		04/23/2020	JPMORGAN CHASE & CO.		900,000	900,000		2FE
30231G-BM-3	EXXON MOBIL CORP		04/13/2020	JPMORGAN CHASE & CO.		4,500,000	4,500,000		1FE
31428X-BY-1	FEDEX CORP		04/03/2020	JPMORGAN CHASE & CO.		14,459,980	14,500,000		2FE
314890-AB-0	FERGUSON FINANCE PLC		05/28/2020	BANK OF AMERICA/MERRILL LYNCH		3,359,880	3,375,000		2FE
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		06/09/2020	JPMORGAN CHASE & CO.		17,457,300	17,500,000		2FE
316773-CZ-1	FIFTH THIRD BANCORP		04/30/2020	MORGAN STANLEY		7,994,880	8,000,000		2FE
337932-AN-7	FIRSTENERGY CORPORATION		06/03/2020	MORGAN STANLEY		3,994,000	4,000,000		2FE
337932-AP-2	FIRSTENERGY CORPORATION		06/03/2020	MORGAN STANLEY		6,739,875	6,750,000		2FE
337738-BB-3	FISERV INC		05/11/2020	WELLS FARGO		33,477,890	33,500,000		3FE
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		05/19/2020	CREDIT SUISSE		8,375,000	8,375,000		1Z
33938X-AC-9	FLEX LTD		05/08/2020	BANK OF AMERICA/MERRILL LYNCH		19,425,315	19,500,000		2FE
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY L		06/10/2020	PNC CAPITAL MARKETS LLC		5,985,780	6,000,000		2FE
345370-CQ-1	FORD MOTOR COMPANY		04/09/2020	WELLS FARGO		1,173,000	1,700,000	19,963	3FE
345370-CV-0	FORD MOTOR COMPANY		04/17/2020	GOLDMAN, SACHS & CO.		8,000,000	8,000,000		3FE
345370-CW-8	FORD MOTOR COMPANY		04/17/2020	Various		10,612,500	10,600,000		3FE
345370-CX-6	FORD MOTOR COMPANY		04/17/2020	GOLDMAN, SACHS & CO.		2,400,000	2,400,000		3FE
345397-ZW-6	FORD MOTOR CREDIT CO LLC		04/09/2020	WELLS FARGO		2,835,000	3,000,000	27,631	3FE
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		04/09/2020	CREDIT SUISSE		4,850,000	5,000,000	40,731	3FE
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		3,800,000	4,000,000	71,183	3FE
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC		06/16/2020	MORGAN STANLEY		8,500,000	8,500,000		3FE
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		06/05/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		2,357,100	2,430,000	44,735	3FE
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC		06/05/2020	CREDIT SUISSE		4,398,750	4,500,000	71,438	3FE
35137L-AF-2	FOX CORP		04/06/2020	EXCHANGE		20,573,338	20,534,000	148,464	2FE
35137L-AG-0	FOX CORP		04/06/2020	EXCHANGE		17,600,000	17,600,000	139,886	2FE
35137L-AM-7	FOX CORP		05/06/2020	HSBC SECURITIES, INC.		9,132,843	8,650,000	22,718	2FE
36320M-AL-2	GALXY 2015-20A AR CLO		05/18/2020	MORGAN STANLEY		8,850,345	9,095,000	16,183	1FE
366651-AC-1	GARTNER INC		06/18/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		3FE
36166N-AA-1	GE CAPITAL FUNDING LLC		05/06/2020	BANK OF AMERICA/MERRILL LYNCH		14,986,350	15,000,000		2FE
36166N-AB-9	GE CAPITAL FUNDING LLC		06/08/2020	MORGAN STANLEY		4,728,330	4,500,000	14,850	2FE
369604-BV-4	GENERAL ELECTRIC CO		04/13/2020	BANK OF AMERICA/MERRILL LYNCH		8,986,050	9,000,000		2FE
369604-BW-2	GENERAL ELECTRIC CO		04/13/2020	BANK OF AMERICA/MERRILL LYNCH		4,492,845	4,500,000		2FE
37045V-AU-4	GENERAL MOTORS CO		05/07/2020	DEUTSCHE BANK AG		14,467,375	14,500,000		2FE
37045V-AV-2	GENERAL MOTORS CO		05/07/2020	CITIGROUP GLOBAL MARKETS		33,466,165	33,500,000		2FE
37045V-AW-0	GENERAL MOTORS CO		05/07/2020	JPMORGAN CHASE & CO.		14,984,400	15,000,000		2FE
37045X-CW-4	GENERAL MOTORS FINANCIAL CO INC		05/12/2020	BARCLAYS		17,991,900	18,000,000		2FE
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC		06/17/2020	JPMORGAN CHASE & CO.		14,477,235	14,500,000		2FE
37045X-CY-0	GENERAL MOTORS FINANCIAL CO INC		06/17/2020	JPMORGAN CHASE & CO.		7,976,720	8,000,000		2FE
37331N-AJ-0	GEORGIA-PACIFIC LLC		04/27/2020	GOLDMAN, SACHS & CO.		33,493,300	33,500,000		1FE
37331N-AK-7	GEORGIA-PACIFIC LLC		04/27/2020	BANK OF AMERICA/MERRILL LYNCH		4,993,800	5,000,000		1FE
37331N-AL-5	GEORGIA-PACIFIC LLC		04/27/2020	JPMORGAN CHASE & CO.		31,968,960	32,000,000		1FE
37940X-AD-4	GLOBAL PAYMENTS INC		05/07/2020	BANK OF AMERICA/MERRILL LYNCH		19,436,235	19,500,000		2FE
361841-AL-3	GLP CAPITAL LP		05/19/2020	CANTOR FITZGERALD		1,860,000	2,000,000	37,100	2FE
361841-AQ-2	GLP CAPITAL LP		06/17/2020	JPMORGAN CHASE & CO.		7,412,025	7,500,000		2FE
382550-BH-3	GOODYEAR TIRE & RUBBER COMPANY (TH		05/20/2020	GOLDMAN, SACHS & CO.		4,070,000	4,000,000	4,222	1Z
40256T-AA-1	GSM 2020-1IA A1A		05/08/2020	JPMORGAN CHASE & CO.		14,000,000	14,000,000		1FE
40139L-AG-8	GUARDIAN LIFE GLOBAL FUNDING		06/16/2020	DEUTSCHE BANK AG		11,988,960	12,000,000		1FE

SCHEDULE D - PART 3

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

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41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES		06/03/2020	JPMORGAN CHASE & CO.		9,986,300	10,000,000		1Z
418751-AB-9	HAT HOLDINGS I LLC & HAT		04/15/2020	JPMORGAN CHASE & CO.		2,340,000	2,340,000		1Z
404119-BX-6	HCA INC		04/13/2020	CITIGROUP GLOBAL MARKETS		5,337,900	5,000,000	68,750	2FE
42218S-AD-0	HEALTH CARE SERVICE CORPORATION		05/28/2020	JPMORGAN CHASE & CO.		48,386,025	48,500,000		1FE
42218S-AF-5	HEALTH CARE SERVICE CORPORATION		05/28/2020	JPMORGAN CHASE & CO.		9,461,905	9,500,000		1FE
42704M-AA-0	HERBALIFE NUTRITION LTD		05/20/2020	BANK OF AMERICA/MERRILL LYNCH		8,915,000	8,915,000		3FE
427866-BF-4	HERSHEY COMPANY THE		05/27/2020	JPMORGAN CHASE & CO.		4,990,750	5,000,000		1FE
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH		2,211,890	2,372,000	29,650	3FE
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	CITIGROUP GLOBAL MARKETS		14,972,550	15,000,000		2FE
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	BNP CAPITAL MARKETS		30,486,580	30,500,000		2FE
431571-AD-0	HILLENBRAND INC		06/09/2020	HSBC SECURITIES, INC.		4,000,000	4,000,000		3FE
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY		04/16/2020	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		3FE
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		04/16/2020	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		3FE
438516-CB-0	HONEYWELL INTERNATIONAL INC		05/14/2020	JPMORGAN CHASE & CO.		8,999,100	9,000,000		1FE
443201-AA-6	HOWMET AEROSPACE INC		04/22/2020	JPMORGAN CHASE & CO.		22,680,000	22,625,000		3FE
40434L-AA-3	HP INC		06/09/2020	BNP CAPITAL MARKETS		49,385,655	49,500,000		2FE
40434L-AB-1	HP INC		06/09/2020	JPMORGAN CHASE & CO.		22,436,550	22,500,000		2FE
40434L-AC-9	HP INC		06/09/2020	JPMORGAN CHASE & CO.		6,985,300	7,000,000		2FE
404280-CG-2	HSBC HOLDINGS PLC	D	05/28/2020	HSBC SECURITIES, INC.		9,500,000	9,500,000		1FE
404280-CH-0	HSBC HOLDINGS PLC	D	05/28/2020	HSBC SECURITIES, INC.		9,500,000	9,500,000		1FE
447010-BE-1	HUNTSMAN INTERNATIONAL LLC		04/02/2020	BARCLAYS		4,700,489	5,568,000	107,880	2FE
448579-AH-5	HYATT HOTELS CORP		04/21/2020	GOLDMAN, SACHS & CO.		4,500,000	4,500,000		1Z
448579-AJ-1	HYATT HOTELS CORP		04/21/2020	GOLDMAN, SACHS & CO.		2,250,000	2,250,000		1Z
45167R-AG-9	IDEX CORPORATION		04/27/2020	BANK OF AMERICA/MERRILL LYNCH		9,482,900	9,500,000		2FE
45232T-AA-9	ILLUMINATE BUYER/HLDG		06/16/2020	CREDIT SUISSE		945,000	945,000		1Z
45256#-AB-8	IMPACT CIL PARENT CMBS		06/30/2020	DIRECT		10,139,250	10,139,250		2FE
45674C-AA-1	INFOR INC		06/02/2020	MIZUHO SECURITIES USA INC.		9,488,790	9,500,000		2FE
45674C-AB-9	INFOR INC		06/02/2020	DEUTSCHE BANK AG		6,298,047	6,300,000		2FE
456837-AU-7	ING GROEP NV	D	06/24/2020	JPMORGAN CHASE & CO.		9,993,300	10,000,000		2FE
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		05/18/2020	BANK OF AMERICA/MERRILL LYNCH		4,468,050	4,500,000		1FE
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO		04/30/2020	GOLDMAN, SACHS & CO.		29,445,425	29,500,000		1FE
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CO		04/30/2020	GOLDMAN, SACHS & CO.		4,981,450	5,000,000		1FE
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CO		04/30/2020	GOLDMAN, SACHS & CO.		4,462,695	4,500,000		1FE
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		06/11/2020	Various		9,497,593	9,500,000		3FE
461070-AS-3	INTERSTATE POWER AND LIGHT CO		05/26/2020	MUFG SECURITIES AMERICAS INC		4,978,750	5,000,000		2FE
44988M-AC-9	IRB HOLDING CORP		05/18/2020	BARCLAYS		2,745,000	2,745,000		4FE
46284V-AG-6	IRON MOUNTAIN INC		06/17/2020	JPMORGAN CHASE & CO.		3,570,000	3,570,000		3FE
46284V-AJ-0	IRON MOUNTAIN INC		06/17/2020	JPMORGAN CHASE & CO.		4,460,000	4,460,000		3FE
46284V-AL-5	IRON MOUNTAIN INC		06/17/2020	JPMORGAN CHASE & CO.		1,785,000	1,785,000		3Z
46647P-BQ-8	J P MORGAN & CO INC		05/19/2020	JPMORGAN CHASE & CO.		27,000,000	27,000,000		1FE
47010L-AA-0	JAGUAR HOLDING COMPANY II / PHARMA		05/21/2020	BARCLAYS		3,200,000	3,200,000		4FE
47010L-AB-8	JAGUAR HOLDING COMPANY II / PHARMA		05/21/2020	BARCLAYS		2,000,000	2,000,000		4FE
475795-AE-0	JELD-WEN INC		04/27/2020	BANK OF AMERICA/MERRILL LYNCH		1,600,000	1,600,000		3FE
24422E-VG-1	JOHN DEERE CAPITAL CORP		06/01/2020	HSBC SECURITIES, INC.		2,999,370	3,000,000		1FE
24422E-VH-9	JOHN DEERE CAPITAL CORP		06/01/2020	HSBC SECURITIES, INC.		2,997,540	3,000,000		1FE
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		05/01/2020	SCHEDULED PAY UP			88		1FM
46647P-BK-1	JPMORGAN CHASE & CO		04/15/2020	JPMORGAN CHASE & CO.		28,000,000	28,000,000		1FE
46647P-BM-7	JPMORGAN CHASE & CO		04/15/2020	JPMORGAN CHASE & CO.		4,500,000	4,500,000		1FE
46647P-BP-0	JPMORGAN CHASE & CO		05/06/2020	JPMORGAN CHASE & CO.		19,500,000	19,500,000		1FE
483007-AK-6	KAISER ALUMINUM CORPORATION		04/29/2020	BARCLAYS		2,390,830	2,383,000	424	3FE
491674-BM-8	KENTUCKY UTILITIES COMPANY		05/19/2020	BARCLAYS		5,970,540	6,000,000		1FE
50077L-BA-3	KRAFT HEINZ FOODS CO		05/04/2020	JPMORGAN CHASE & CO.		4,500,000	4,500,000		3FE
50077L-BD-7	KRAFT HEINZ FOODS CO		05/04/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		1Z
50077L-BG-0	KRAFT HEINZ FOODS CO		05/04/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		3FE
501044-DP-3	KROGER CO		04/21/2020	CITIGROUP GLOBAL MARKETS		4,989,300	5,000,000		2FE
501797-AS-3	L BRANDS INC		06/04/2020	JPMORGAN CHASE & CO.		3,200,000	3,200,000		3FE
501797-AU-8	L BRANDS INC		06/04/2020	JPMORGAN CHASE & CO.		2,400,000	2,400,000		4FE
502431-AJ-8	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		8,382,688	8,400,000	126,665	2FE
502431-AL-3	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		9,417,884	9,465,000	142,724	2FE
502431-AM-1	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		4,991,260	5,000,000	86,167	2FE
512807-AV-0	LAM RESEARCH CORPORATION		04/30/2020	JPMORGAN CHASE & CO.		16,943,900	17,000,000		1FE

SCHEDULE D - PART 3

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

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512807-AW-8	LAM RESEARCH CORPORATION		04/30/2020	BANK OF AMERICA/MERRILL LYNCH		6,283,431	6,300,000		1Z
513075-BU-4	LAMAR MEDIA CORP		05/11/2020	WELLS FARGO		2,400,000	2,400,000		1Z
513272-AB-0	LAMB WESTON HLD		05/19/2020	RBC DOMINION SECURITIES		2,070,000	2,000,000	5,417	3FE
513272-AC-8	LAMB WESTON HOLDINGS INC		05/08/2020	Various		4,181,250	4,100,000		3FE
52532X-AA-3	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS		8,963,820	9,000,000		2FE
52532X-AC-9	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS		6,974,940	7,000,000		2FE
52532X-AE-5	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS		4,442,220	4,500,000		2FE
527298-BR-3	LEVEL 3 FINANCING INC		06/10/2020	CITIGROUP GLOBAL MARKETS		7,630,000	7,630,000		3FE
52736R-BH-4	LEVI STRAUSS & CO		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		5,427,000	5,400,000	124,500	3FE
53219L-AT-6	LIFEPOINT HEALTH INC		04/06/2020	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000		4FE
538034-AV-1	LIVE NATION ENTERTAINMENT INC		05/13/2020	JPMORGAN CHASE & CO.		8,500,000	8,500,000		3FE
53944Y-AM-5	LLOYDS BANKING GROUP PLC	D	06/08/2020	GOLDMAN, SACHS & CO.		14,500,000	14,500,000		1FE
539830-BP-3	LOCKHEED MARTIN CORPORATION		05/15/2020	MIZUHO SECURITIES USA INC.		4,490,100	4,500,000		1FE
50249A-AB-9	LYB INTERNATIONAL FINANCE III LLC		04/15/2020	Various		18,287,433	18,300,000		2FE
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC		04/15/2020	JPMORGAN CHASE & CO.		4,990,650	5,000,000		2FE
556079-AC-5	MACQUARIE BANK LTD	D	05/27/2020	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000		1Z
55616P-AA-2	MACYS INC		05/27/2020	CREDIT SUISSE		1,565,000	1,565,000		1Z
559080-AQ-9	MAGELLAN MIDSTREAM PARTNERS LP		05/06/2020	JPMORGAN CHASE & CO.		9,988,000	10,000,000		2FE
559222-AV-6	MAGNA INTERNATIONAL INC	A	06/08/2020	CITIGROUP GLOBAL MARKETS		14,935,350	15,000,000		1FE
55954Y-AA-3	MAGNE 2020-26A A CLO		05/18/2020	GOLDMAN, SACHS & CO.		22,500,000	22,500,000		1FE
55954Y-AC-9	MAGNE 2020-26A B CLO		05/18/2020	GOLDMAN, SACHS & CO.		6,000,000	6,000,000		1FE
56501R-AK-2	MANULIFE FINANCIAL CORP	A	05/14/2020	JPMORGAN CHASE & CO.		3,000,000	3,000,000		1FE
56585A-BG-6	MARATHON PETROLEUM CORP		04/23/2020	MIZUHO SECURITIES USA INC.		8,994,690	9,000,000		2FE
56585A-BH-4	MARATHON PETROLEUM CORP		04/23/2020	CITIGROUP GLOBAL MARKETS		17,964,900	18,000,000		2FE
56844Y-AA-5	MARNR 2018-5A A CLO		05/01/2020	MUFG SECURITIES AMERICAS INC		2,095,200	2,160,000	1,009	1FE
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		4,499,820	4,500,000		1Z
571903-BE-2	MARRIOTT INTERNATIONAL INC		05/28/2020	GOLDMAN, SACHS & CO.		6,708,083	6,750,000		1Z
57629W-CU-2	MASSMUTUAL GLOBAL FUNDING II		06/04/2020	JPMORGAN CHASE & CO.		4,997,050	5,000,000		1FE
57665R-AN-6	MATCH GROUP INC		05/12/2020	GOLDMAN, SACHS & CO.		3,200,000	3,200,000		1Z
55818R-BA-3	MDPK 2014-14A BRR		05/26/2020	RBC DOMINION SECURITIES		3,152,500	3,250,000	9,092	1FE
55820T-AC-2	MDPK 2017-23A B CLO		05/29/2020	BANK OF AMERICA/MERRILL LYNCH		6,654,375	6,825,000	18,369	1FE
59001A-BA-9	MERITAGE HOMES CORP		04/16/2020	CREDIT SUISSE		1,846,875	1,875,000	35,768	3FE
59001K-AG-5	MERITOR INC		06/03/2020	JPMORGAN CHASE & CO.		3,925,000	3,925,000		3FE
59217G-DB-2	METROPOLITAN LIFE GLOBAL FUNDING I		04/20/2020	GOLDMAN, SACHS & CO.		5,096,850	5,000,000	41,667	1FE
59217G-EH-8	METROPOLITAN LIFE GLOBAL FUNDING I		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		18,972,450	19,000,000		1FE
59217G-EJ-4	METROPOLITAN LIFE GLOBAL FUNDING I		06/29/2020	HSBC SECURITIES, INC.		4,991,250	5,000,000		1FE
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA		06/02/2020	CITIGROUP GLOBAL MARKETS		2,400,000	2,400,000		1Z
552953-CG-4	MGM RESORTS INTERNATIONAL		04/23/2020	JPMORGAN CHASE & CO.		6,900,000	6,900,000		3FE
61915R-CK-0	MHL_06-1 RMBS		04/27/2020	SCHEDULED PAY UP			109		1FM
595017-AQ-7	MICROCHIP TECHNOLOGY INCORPORATED		05/26/2020	JPMORGAN CHASE & CO.		14,500,000	14,500,000		2FE
595017-AS-3	MICROCHIP TECHNOLOGY INCORPORATED		05/26/2020	JPMORGAN CHASE & CO.		10,500,000	10,500,000		3FE
595112-BR-3	MICRON TECHNOLOGY INC		04/21/2020	MORGAN STANLEY		28,500,000	28,500,000		2FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/25/2020	GOLDMAN, SACHS & CO.		18,762,500	19,000,000		2FE
603158-AA-4	MINERALS TECHNOLOGIES INC.		06/24/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		3FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		04/01/2020	SCHEDULED PAY UP			62		1FM
608190-AL-8	MOHAWK INDUSTRIES INC		05/07/2020	JPMORGAN CHASE & CO.		9,988,300	10,000,000		2FE
60855R-AJ-9	MOLINA HEALTHCARE INC		06/10/2020	SUNTRUST INVESTMENT SERVICES, INC.		6,960,000	6,915,000	2,431	4FE
609207-AS-4	MONDELEZ INTERNATIONAL INC		04/07/2020	WELLS FARGO		8,979,210	9,000,000		2FE
609207-AU-9	MONDELEZ INTERNATIONAL INC		04/30/2020	BARCLAYS		29,839,200	30,000,000		2FE
617446-8Q-5	MORGAN STANLEY		04/23/2020	MORGAN STANLEY		49,000,000	49,000,000		1FE
56608K-AA-1	MP14 18-2A CLO		04/09/2020	JPMORGAN CHASE & CO.		1,307,250	1,400,000	10,287	1FE
55336V-BN-9	MPLX LP		05/27/2020	EXCHANGE		2,828,381	2,835,000	58,905	2FE
55336V-BP-4	MPLX LP		05/27/2020	EXCHANGE		3,650,276	3,396,000	86,334	2FE
55354G-AL-4	MSCI INC		05/18/2020	MORGAN STANLEY		8,255,000	8,255,000		3FE
553777-AA-1	MTS SYSTEMS CORPORATION		06/08/2020	SEAPORT GROUP		253,920	276,000	5,070	4FE
626717-AM-4	MURPHY OIL CORPORATION		04/06/2020	MORGAN STANLEY		2,050,000	4,000,000	85,514	3FE
62432P-AC-6	MVEW 2019-2A A2 CLO		04/30/2020	JANNEY MONTGOMERY SCOTT LLC		4,207,500	4,500,000	46,724	1FE
62432F-AN-4	MVEW_2016-1A B1R CLO		04/28/2020	RBC DOMINION SECURITIES		1,117,188	1,250,000	1,756	1FE
637639-AA-3	NATIONAL SECURITIES CLEARING CORP		04/16/2020	WELLS FARGO		22,978,380	23,000,000		1FE
637639-AB-1	NATIONAL SECURITIES CLEARING CORP		04/16/2020	WELLS FARGO		14,970,450	15,000,000		1FE
63906Y-AA-6	NATWEST MARKETS PLC	D	05/14/2020	RBS SECURITIES INC		28,907,490	29,000,000		2FE

SCHEDULE D - PART 3

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

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63934E-AW-8	NAVISTAR INC		04/21/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4FE
62886H-AR-2	NCL CORPORATION LTD		05/05/2020	GOLDMAN, SACHS & CO.		1,559,250	1,575,000		1Z
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		04/01/2020	SCHEDULED PAY UP			63		6*
64110D-AL-8	NETAPP INC		06/17/2020	GOLDMAN, SACHS & CO.		18,987,460	19,000,000		2FE
64110L-AY-2	NETFLIX INC		04/23/2020	MORGAN STANLEY		1,700,000	1,700,000		3FE
64952W-DP-5	NEW YORK LIFE GLOBAL FUNDING		05/04/2020	BANK OF AMERICA/MERRILL LYNCH		6,998,530	7,000,000		1FE
65120F-AD-6	NEWCREST FINANCE PTY LTD	D	05/07/2020	BANK OF AMERICA/MERRILL LYNCH		4,983,900	5,000,000		2FE
651229-BB-1	NEWELL BRANDS INC		05/20/2020	JPMORGAN CHASE & CO.		3,980,000	4,000,000		1Z
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/01/2020	CREDIT SUISSE		32,953,140	33,000,000		2FE
65342R-AC-4	NFP CORP		05/04/2020	BANK OF AMERICA/MERRILL LYNCH		1,560,000	1,560,000		1Z
65473P-AH-8	NISOURCE INC		04/21/2020	CITIGROUP GLOBAL MARKETS		10,319,100	10,000,000	42,611	2FE
629209-AA-5	NMI HOLDINGS INC		06/05/2020	JPMORGAN CHASE & CO.		1,600,000	1,600,000		1Z
667449-AA-0	NORTHWEST FIBER LLC/NORT		05/21/2020	CREDIT SUISSE		926,100	945,000		1Z
66977W-AR-0	NOVA CHEMICALS CORP	A	05/12/2020	GOLDMAN, SACHS & CO.		1,625,000	2,000,000	47,542	3FE
670001-AE-6	NOVELIS CORP		06/29/2020	STIFEL CAPITAL MARKETS		4,179,488	4,365,000	95,030	4FE
629377-CC-4	NRG ENERGY INC		06/10/2020	JPMORGAN CHASE & CO.		3,095,750	2,900,000	78,451	3FE
629377-CK-6	NRG ENERGY INC		05/07/2020	CREDIT SUISSE		5,771,906	5,597,000	85,121	2FE
670346-AR-6	NUCOR CORPORATION		05/20/2020	WELLS FARGO		8,986,320	9,000,000		2FE
670346-AS-4	NUCOR CORPORATION		05/20/2020	WELLS FARGO		3,365,584	3,375,000		2FE
67077M-AE-8	NUTRIEN LTD	A	04/21/2020	KEYBANC CAPITAL MARKETS		1,093,020	1,000,000	14,222	2FE
67077M-AK-4	NUTRIEN LTD	A	04/16/2020	KEYCORP		2,072,700	2,000,000	27,028	2FE
67077M-AV-0	NUTRIEN LTD	A	05/11/2020	CIBC WORLD MARKETS		19,482,450	19,500,000		2FE
67077M-AW-8	NUTRIEN LTD	A	05/11/2020	TD SECURITIES		14,984,550	15,000,000		2FE
62947Q-AW-8	NXP BV	D	04/30/2020	MUFG SECURITIES AMERICAS INC		2,703,964	2,605,000	17,665	2FE
62954H-AA-6	NXP BV	D	04/30/2020	JPMORGAN CHASE & CO.		5,292,100	5,000,000	73,194	2FE
62954H-AC-2	NXP BV	D	04/29/2020	BANK OF AMERICA/MERRILL LYNCH		6,287,463	6,300,000		2FE
62954H-AD-0	NXP BV	D	04/29/2020	GOLDMAN, SACHS & CO.		4,987,400	5,000,000		2FE
62954H-AE-8	NXP BV	D	04/30/2020	Various		17,595,665	17,500,000	1,913	2FE
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION		04/13/2020	BANK OF AMERICA/MERRILL LYNCH		2,005,350	2,305,000	10,373	3FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		04/03/2020	SEAPORT GROUP		4,405,500	8,900,000	44,994	3FE
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		04/08/2020	SEAPORT GROUP		1,706,250	2,500,000	11,681	3FE
674599-DA-0	OCCIDENTAL PETROLEUM CORPORATION		04/29/2020	SEAPORT GROUP		1,613,120	2,272,000	23,080	3FE
67590G-BG-3	OCT17 2013-1A A1R2 CLO		04/16/2020	Various		18,645,278	19,700,000	123,085	1FE
680665-AM-8	OLIN CORP		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		10,158,950	10,210,000		3FE
682680-BD-4	ONEOK INC		05/04/2020	CITIGROUP GLOBAL MARKETS		13,492,305	13,500,000		2FE
683715-AC-0	OPEN TEXT CORP	A	06/23/2020	CITIGROUP GLOBAL MARKETS		1,249,500	1,275,000	17,429	3FE
68752D-AC-2	ORTHO-CLINICAL DIAGNOSTICS INC		05/28/2020	JPMORGAN CHASE & CO.		2,360,000	2,360,000		5FE
67112M-AA-3	OZLM 2018 20A A1		05/14/2020	PIPER JAFFRAY INC.		9,600,000	10,000,000	16,996	1FE
69371R-Q8-2	PACCAR FINANCIAL CORP		06/01/2020	TD SECURITIES		4,993,050	5,000,000		1FE
694308-JD-0	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		20,000,000	20,000,000		2FE
694308-JE-8	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		44,997,300	45,000,000		2FE
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		13,973,960	14,000,000		2FE
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		28,969,840	29,000,000		2FE
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		18,905,190	19,000,000		2FE
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		12,421,125	12,500,000		2FE
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II		06/17/2020	CREDIT SUISSE		14,966,700	15,000,000		1FE
701885-AD-7	PARSLEY ENERGY LLC		04/06/2020	BANK OF AMERICA/MERRILL LYNCH		1,264,000	1,600,000	19,828	3FE
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		04/07/2020	TD SECURITIES		967,600	1,180,000	32,081	3FE
70450Y-AF-0	PAYPAL HOLDINGS INC		05/18/2020	BANK OF AMERICA/MERRILL LYNCH		25,510,540	25,500,000	375	2FE
70450Y-AG-8	PAYPAL HOLDINGS INC		05/11/2020	BANK OF AMERICA/MERRILL LYNCH		24,995,000	25,000,000		2FE
69318F-AH-1	PBF HOLDING COMPANY LLC		04/27/2020	STIFEL CAPITAL MARKETS		2,191,298	3,111,000	46,930	3FE
69318F-AK-4	PBF HOLDING COMPANY LLC		05/07/2020	GOLDMAN, SACHS & CO.		2,350,000	2,350,000		3FE
713448-EY-0	PEPSICO INC		04/29/2020	GOLDMAN, SACHS & CO.		24,950,500	25,000,000		1FE
71376L-AD-2	PERFORMANCE FOOD GROUP INC		04/28/2020	Various		4,974,100	4,910,000	4,411	4FE
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		10,908,700	11,000,000		2FE
69331C-AH-1	PG&E CORPORATION		06/18/2020	JPMORGAN CHASE & CO.		2,400,000	2,400,000		3FE
69331C-AJ-7	PG&E CORPORATION		06/18/2020	JPMORGAN CHASE & CO.		2,400,000	2,400,000		1Z
718172-CN-7	PHILIP MORRIS INTERNATIONAL INC ABS		04/29/2020	GOLDMAN, SACHS & CO.		19,902,400	20,000,000		1FE
718172-CP-2	PHILIP MORRIS INTERNATIONAL INC ABS		04/29/2020	CITIGROUP GLOBAL MARKETS		4,720,693	4,750,000		1FE
718172-CQ-0	PHILIP MORRIS INTERNATIONAL INC ABS		04/29/2020	MIZUHO SECURITIES USA INC.		29,899,500	30,000,000		1FE
718546-AU-8	PHILLIPS 66		04/07/2020	MIZUHO SECURITIES USA INC.		11,287,005	11,300,000		2FE

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
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION		06/10/2020	JPMORGAN CHASE & CO.		29,497,050	29,500,000		1FE
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP		06/08/2020	JPMORGAN CHASE & CO.		14,470,130	14,500,000		3FE
72925P-AD-7	PLUM CREEK TIMBERLANDS LP		04/21/2020	JEFFERIES & COMPANY, INC.		2,660,243	2,613,000	8,964	2FE
73179P-AM-8	POLYONE CORPORATION		04/29/2020	CITIGROUP GLOBAL MARKETS		4,700,000	4,700,000		3FE
737446-AQ-7	POST HOLDINGS INC		05/15/2020	BANK OF AMERICA/MERRILL LYNCH		1,088,438	1,125,000	11,996	4FE
74256L-EE-5	PRINCIPAL LIFE GLOBAL FUNDING I		06/16/2020	GOLDMAN, SACHS & CO.		11,990,160	12,000,000		1FE
74368C-AR-5	PROTECTIVE LIFE GLOBAL FUNDING		06/02/2020	MORGAN STANLEY		2,000,000	2,000,000		1FE
745310-AJ-1	PUGET ENERGY INC		05/14/2020	JPMORGAN CHASE & CO.		12,479,125	12,500,000		2FE
74736K-AG-6	QORVO INC		05/28/2020	CITIGROUP GLOBAL MARKETS		1,022,500	1,000,000	6,806	3FE
747525-BK-8	QUALCOMM INCORPORATED		05/06/2020	JPMORGAN CHASE & CO.		14,939,400	15,000,000		1FE
750236-AX-9	RADIAN GROUP INC		05/12/2020	RBC DOMINION SECURITIES		6,290,000	6,290,000		1Z
731572-AA-1	RALPH LAUREN CORP		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		8,989,200	9,000,000		1FE
731572-AB-9	RALPH LAUREN CORP		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		4,454,775	4,500,000		1FE
75281A-BA-6	RANGE RESOURCES CORPORATION		06/30/2020	Various		2,163,645	2,514,000	37,098	4FE
75513E-BB-6	RAYTHEON TECHNOLOGIES CORPORATION		06/19/2020	EXCHANGE		16,978,804	17,000,000	124,289	2FE
75513E-BD-2	RAYTHEON TECHNOLOGIES CORPORATION		06/19/2020	EXCHANGE		8,577,357	8,600,000	71,858	2FE
75606D-AJ-0	REALOGY GROUP LLC		06/09/2020	JPMORGAN CHASE & CO.		2,835,000	2,835,000		1Z
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION		05/13/2020	JPMORGAN CHASE & CO.		13,957,300	14,000,000		2FE
74949L-AD-4	RELX CAPITAL INC		05/18/2020	HSBC SECURITIES, INC.		6,705,585	6,750,000		2FE
749581-AH-7	RFMSI 2007-S1 A4 RMBS		06/01/2020	SCHEDULED PAY UP			4,407		1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		06/01/2020	SCHEDULED PAY UP			1,776		1FM
776743-AJ-5	ROPER TECHNOLOGIES INC		06/08/2020	WELLS FARGO		9,887,700	10,000,000		2FE
78015K-7G-3	ROYAL BANK OF CANADA	A	04/15/2020	RBC DOMINION SECURITIES		9,993,600	10,000,000		1FE
780097-BN-0	ROYAL BANK OF SCOTLAND PLC	D	05/19/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		2FE
780097-BP-5	ROYAL BANK OF SCOTLAND PLC	D	05/19/2020	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		2FE
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD		06/04/2020	JPMORGAN CHASE & CO.		1,565,000	1,565,000		1Z
78355H-KR-9	RYDER SYSTEM INC		05/05/2020	RBC DOMINION SECURITIES		3,997,240	4,000,000		2FE
785592-AW-6	SABINE PASS LIQUEFACTION LLC		05/05/2020	MORGAN STANLEY		8,976,960	9,000,000		2FE
78573N-AC-6	SABRE GLBL INC		04/13/2020	GOLDMAN, SACHS & CO.		1,600,000	1,600,000		4FE
80007R-AG-0	SANDS CHINA LTD	D	06/02/2020	BARCLAYS		6,622,070	6,650,000		2FE
80007R-AJ-4	SANDS CHINA LTD	D	06/02/2020	GOLDMAN, SACHS & CO.		14,235,893	14,250,000		2FE
80282K-BB-1	SANTANDER HOLDINGS USA INC		05/27/2020	CITIGROUP GLOBAL MARKETS		29,442,180	29,500,000		2FE
78410G-AC-8	SBA COMMUNICATIONS CORP		05/19/2020	CITIGROUP GLOBAL MARKETS		4,116,315	4,137,000	49,874	4FE
80874Y-BG-4	SCIENTIFIC GAMES INTERNATIONAL INC		06/17/2020	JPMORGAN CHASE & CO.		2,830,000	2,830,000		4FE
81180W-AY-7	SEAGATE HDD CAYMAN		06/03/2020	MORGAN STANLEY		3,370,241	3,375,000		2FE
81761L-AA-0	SERVICE PROPERTIES TRUST		06/03/2020	BANK OF AMERICA/MERRILL LYNCH		5,480,000	5,480,000		3Z
82967N-BG-2	SIRIUS XM RADIO INC		06/08/2020	JPMORGAN CHASE & CO.		8,500,000	8,500,000		3FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		05/20/2020	Various		9,071,813	8,750,000	31,694	3FE
833034-AM-3	SNAP-ON INCORPORATED		04/27/2020	CITIGROUP GLOBAL MARKETS		4,448,790	4,500,000		1FE
83610J-AA-4	SNDPT 2018-1A A		04/16/2020	BANK OF AMERICA/MERRILL LYNCH		1,687,675	1,805,000	556	1FE
835495-AL-6	SONOCO PRODUCTS COMPANY		04/20/2020	BANK OF AMERICA/MERRILL LYNCH		9,489,360	9,500,000		2FE
842587-CV-7	SOUTHERN CO		04/21/2020	Various		6,050,536	5,695,000	57,583	2FE
844741-BH-0	SOUTHWEST AIRLINES CO		04/29/2020	BANK OF AMERICA/MERRILL LYNCH		10,755,288	10,800,000		2FE
844741-BJ-6	SOUTHWEST AIRLINES CO		04/29/2020	BANK OF AMERICA/MERRILL LYNCH		8,980,470	9,000,000		2FE
844741-BK-3	SOUTHWEST AIRLINES CO		06/03/2020	CITIGROUP GLOBAL MARKETS		4,500,000	4,500,000		2FE
845011-AC-9	SOUTHWEST GAS CORP		06/01/2020	U.S. BANCORP		4,993,700	5,000,000		1FE
84762L-AW-5	SPECTRUM BRANDS INC		06/26/2020	RBC DOMINION SECURITIES		1,565,000	1,565,000		4FE
85205T-AL-4	SPIRIT AEROSYSTEMS INC		06/11/2020	Various		5,970,000	5,900,000	24,167	4FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		04/13/2020	CITIGROUP GLOBAL MARKETS		3,346,500	3,450,000	20,484	3FE
85172F-AS-8	SPRINGLEAF FINANCE CORP		05/13/2020	BARCLAYS		7,788,750	7,800,000	740	3FE
853496-AG-2	STANDARD INDUSTRIES INC		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		12,750,000	12,750,000		3FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		05/18/2020	BANK OF AMERICA/MERRILL LYNCH		8,218,700	8,260,000	110,133	3FE
855244-AW-9	STARBUCKS CORPORATION		04/21/2020	GOLDMAN, SACHS & CO.		4,949,100	5,000,000	12,813	2FE
855244-AY-5	STARBUCKS CORPORATION		05/04/2020	BANK OF AMERICA/MERRILL LYNCH		6,995,310	7,000,000		2FE
855244-AZ-2	STARBUCKS CORPORATION		05/04/2020	JPMORGAN CHASE & CO.		9,972,500	10,000,000		2FE
858119-BL-3	STEEL DYNAMICS INC		06/03/2020	BANK OF AMERICA/MERRILL LYNCH		4,980,950	5,000,000		2FE
858119-BM-1	STEEL DYNAMICS INC		06/03/2020	BANK OF AMERICA/MERRILL LYNCH		4,453,200	4,500,000		2FE
863667-AY-7	STRYKER CORPORATION		05/26/2020	BANK OF AMERICA/MERRILL LYNCH		14,941,650	15,000,000		2FE
863667-BA-8	STRYKER CORPORATION		06/03/2020	Various		40,416,430	40,500,000	319	2FE
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	06/29/2020	SMBC Nikko Securities America, Inc		15,000,000	15,000,000		1FE
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	06/29/2020	SMBC Nikko Securities America, Inc		9,500,000	9,500,000		1FE

SCHEDULE D - PART 3

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

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867224-AC-1	SUNCOR ENERGY INC	A	05/11/2020	RBC DOMINION SECURITIES		8,991,270	9,000,000		2FE
867224-AD-9	SUNCOR ENERGY INC	A	05/11/2020	RBC DOMINION SECURITIES		4,497,705	4,500,000		2FE
86959L-AF-0	SVENSKA HANDELSBANKEN AB	D	06/23/2020	CITIGROUP GLOBAL MARKETS		9,965,100	10,000,000		1FE
87165Y-AC-7	SYMP 18_19A CLO		04/06/2020	MORGAN STANLEY		10,458,000	11,200,000	72,370	1FE
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	06/29/2020	BANK OF AMERICA/MERRILL LYNCH		10,479,420	10,500,000		2FE
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	D	06/29/2020	BANK OF AMERICA/MERRILL LYNCH		14,250,000	14,250,000		2FE
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	D	06/29/2020	BANK OF AMERICA/MERRILL LYNCH		19,250,000	19,250,000		2FE
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	D	06/29/2020	BANK OF AMERICA/MERRILL LYNCH		4,750,000	4,750,000		2FE
87241E-AJ-4	TCW 2019-1A C		05/06/2020	BNP CAPITAL MARKETS		4,429,375	4,750,000	39,486	1FE
879369-AG-1	TELEFLEX INCORPORATED		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		2,350,000	2,350,000		3FE
87938W-AR-4	TELEFONICA EMISIONES SAU	D	04/21/2020	JPMORGAN CHASE & CO.		12,121,662	11,230,000	250,903	2FE
88023J-AD-8	TEMPO ACQUISITION LLC/TEMPO ACQUIS		04/30/2020	BARCLAYS		3,900,000	3,900,000		4FE
88032W-AV-8	TENCENT HOLDINGS LTD	D	05/27/2020	GOLDMAN, SACHS & CO.		1,798,974	1,800,000		1FE
88033G-DA-5	TENET HEALTHCARE CORPORATION		06/11/2020	BARCLAYS		2,005,000	2,000,000	12,528	4FE
88033G-DE-7	TENET HEALTHCARE CORPORATION		04/02/2020	BARCLAYS		2,880,000	2,880,000		1Z
88033G-DG-2	TENET HEALTHCARE CORPORATION		06/02/2020	Various		2,168,750	2,165,000		4FE
27409L-AA-1	THE EAST OHIO GAS COMPANY		06/02/2020	JPMORGAN CHASE & CO.		4,994,950	5,000,000		1FE
27409L-AE-3	THE EAST OHIO GAS COMPANY		06/02/2020	JPMORGAN CHASE & CO.		8,255,740	8,375,000		1FE
87272H-AG-5	TIA 17 2A D CLO		04/09/2020	MORGAN STANLEY		581,250	750,000	8,237	2FE
87249T-AE-4	TICP 2018-11A A2 CLO		05/29/2020	GOLDMAN, SACHS & CO.		8,867,550	9,300,000	26,496	1FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2020	SCHEDULED PAY UP		78,940	78,940		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2020	SCHEDULED PAY UP		77,309	77,309		5
87264A-AN-5	T-MOBILE USA INC		04/07/2020	Various		(37,750)			3FE
87264A-AP-0	T-MOBILE USA INC		04/07/2020	DEUTSCHE BANK AG		(5,776)			3FE
87264A-AT-2	T-MOBILE USA INC		04/07/2020	DEUTSCHE BANK AG		(3,949)			3FE
87264A-AU-9	T-MOBILE USA INC		04/07/2020	Various		(5,391)			3FE
87264A-AV-7	T-MOBILE USA INC		04/07/2020	Various		(40,657)			3FE
87264A-BA-2	T-MOBILE USA INC		04/21/2020	Various		29,984,115	29,500,000	13,611	2FE
87264A-BC-8	T-MOBILE USA INC		04/02/2020	DEUTSCHE BANK AG		4,997,850	5,000,000		2FE
87264A-BG-9	T-MOBILE USA INC		06/18/2020	DEUTSCHE BANK AG		18,468,920	18,500,000		2FE
87264A-BH-7	T-MOBILE USA INC		06/18/2020	DEUTSCHE BANK AG		14,968,050	15,000,000		2FE
89114Q-CG-1	TORONTO-DOMINION BANK/THE	A	06/10/2020	TD SECURITIES		9,492,970	9,500,000		1FE
89114Q-CH-9	TORONTO-DOMINION BANK/THE	A	06/10/2020	TD SECURITIES		3,999,800	4,000,000		1FE
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA	D	06/24/2020	DEUTSCHE BANK AG		5,400,000	5,400,000		1FE
89236T-GZ-2	TOYOTA MOTOR CREDIT CORP	C	05/20/2020	CITIGROUP GLOBAL MARKETS		20,992,860	21,000,000		1FE
89236T-HA-6	TOYOTA MOTOR CREDIT CORP	C	05/20/2020	CITIGROUP GLOBAL MARKETS		39,485,385	39,500,000		1FE
89352H-BA-6	TRANSCANADA PIPELINES LTD	A	04/02/2020	JPMORGAN CHASE & CO.		20,466,380	20,500,000		2FE
893574-AN-3	TRANSCONTINENTAL GAS PIPE LINE COM		05/06/2020	CITIGROUP GLOBAL MARKETS		9,978,700	10,000,000		2FE
893574-AQ-6	TRANSCONTINENTAL GAS PIPE LINE COM		05/06/2020	BARCLAYS		9,942,400	10,000,000		2FE
893647-BE-6	TRANSDIGM INC		04/13/2020	MORGAN STANLEY		6,208,470	6,147,000	34,150	4FE
893647-BK-2	TRANSDIGM INC		04/02/2020	MORGAN STANLEY		7,850,000	7,850,000		4FE
87265H-AG-4	TRI POINTE GROUP INC		06/03/2020	CITIGROUP GLOBAL MARKETS		5,490,000	5,490,000		3FE
897051-AB-4	TRONOX INC		04/24/2020	CREDIT SUISSE		783,000	783,000		1Z
902674-YA-2	UBS AG (LONDON BRANCH)	D	04/14/2020	UNION BANK OF SWITZERLAND		47,437,775	47,500,000		1FE
90351D-AB-3	UBS GROUP FUNDING (JERSEY) LTD	D	04/17/2020	BANK OF AMERICA/MERRILL LYNCH		4,434,258	4,058,000	12,554	1FE
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		04/14/2020	BARCLAYS		1,890,100	2,305,000	28,404	3FE
91324P-DW-9	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS		4,482,585	4,500,000		1FE
914906-AT-9	UNIVISION COMMUNICATIONS INC		04/21/2020	DEUTSCHE BANK AG		792,208	800,000		1Z
914906-AU-6	UNIVISION COMMUNICATIONS INC		06/04/2020	JPMORGAN CHASE & CO.		13,000,000	13,000,000		4FE
91529Y-AQ-9	UNUM GROUP		05/18/2020	CITIGROUP GLOBAL MARKETS		4,476,240	4,500,000		2FE
91533B-AA-8	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		28,987,530	29,000,000		2FE
91533B-AB-6	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		14,967,000	15,000,000		2FE
91533B-AC-4	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		10,995,050	11,000,000		2FE
91533B-AD-2	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		8,473,395	8,500,000		2FE
91533B-AE-0	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		5,488,560	5,500,000		2FE
91533B-AF-7	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		4,488,300	4,500,000		2FE
91159H-HZ-6	US BANCORP		05/08/2020	U.S. BANCORP		14,982,750	15,000,000		1FE
90290M-AC-5	US FOODS INC		04/23/2020	CITIGROUP GLOBAL MARKETS		12,240,000	12,240,000		4FE
90327Q-D4-8	USAA CAPITAL CORP		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		5,393,304	5,400,000		1FE
90327Q-D5-5	USAA CAPITAL CORP		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		3,988,480	4,000,000		1FE
91879Q-AL-3	VAIL RESORTS INC		04/29/2020	BANK OF AMERICA/MERRILL LYNCH		1,175,000	1,175,000		4FE

SCHEDULE D - PART 3

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

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91913Y-AX-8	VALERO ENERGY CORPORATION		04/14/2020	CITIGROUP GLOBAL MARKETS		9,489,455	9,500,000		2FE
91913Y-AY-6	VALERO ENERGY CORPORATION		04/14/2020	JPMORGAN CHASE & CO.		9,492,970	9,500,000		1Z
92047W-AF-8	VALVOLINE INC		05/08/2020	BANK OF AMERICA/MERRILL LYNCH		3,980,000	4,000,000	47,153	3FE
92537V-AA-8	VERTICAL HOLDCO GMBH	D	06/30/2020	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		5Z
92537R-AA-7	VERTICAL US NEWCO INC		06/30/2020	GOLDMAN, SACHS & CO.		5,480,000	5,480,000		1Z
918204-AZ-1	VF CORPORATION		04/21/2020	BANK OF AMERICA/MERRILL LYNCH		19,496,490	19,500,000		1FE
92556H-AC-1	VIACOMCBS INC		05/12/2020	CITIGROUP GLOBAL MARKETS		4,274,415	4,500,000		2FE
92556H-AD-9	VIACOMCBS INC		05/12/2020	DEUTSCHE BANK AG		9,739,500	10,000,000		2FE
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	D	06/01/2020	JPMORGAN CHASE & CO.		3,120,000	3,120,000		4FE
928563-AD-7	VMWARE INC		04/02/2020	JPMORGAN CHASE & CO.		6,296,787	6,300,000		2FE
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	05/06/2020	GOLDMAN, SACHS & CO.		24,486,770	24,500,000		2FE
928668-BD-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	05/06/2020	GOLDMAN, SACHS & CO.		24,488,240	24,500,000		2FE
929160-AZ-2	VULCAN MATERIALS COMPANY		05/07/2020	GOLDMAN, SACHS & CO.		9,972,200	10,000,000		2FE
254687-FQ-4	WALT DISNEY CO		04/21/2020	GOLDMAN, SACHS & CO.		11,552,000	10,000,000	31,667	1FE
254687-FV-3	WALT DISNEY CO		05/11/2020	MORGAN STANLEY		46,878,270	47,000,000		1FE
254687-FW-1	WALT DISNEY CO		05/11/2020	MORGAN STANLEY		29,902,500	30,000,000		1FE
93362Y-AE-2	WAMU_06-AR5 RMBS		06/25/2020	SCHEDULED PAY UP			3,241		1FM
941053-AH-3	WASTE CONNECTIONS INC		04/21/2020	JPMORGAN CHASE & CO.		12,907,312	11,300,000	189,432	2FE
95000U-2N-2	WELLS FARGO & COMPANY		04/23/2020	WELLS FARGO		39,500,000	39,500,000		1FE
95000U-2Q-5	WELLS FARGO & COMPANY		04/23/2020	WELLS FARGO		4,500,000	4,500,000		1FE
95000U-2R-3	WELLS FARGO & COMPANY		05/26/2020	WELLS FARGO		24,500,000	24,500,000		1FE
95081Q-AN-4	WESCO DISTRIBUTION INC		05/29/2020	BARCLAYS		4,000,000	4,000,000		4FE
95081Q-AP-9	WESCO DISTRIBUTION INC		06/25/2020	Various		7,164,760	7,000,000	10,271	4FE
958254-AF-1	WESTERN GAS PARTNERS LP		04/08/2020	SEAPORT GROUP		2,056,250	2,500,000	32,938	3FE
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		06/16/2020	JPMORGAN CHASE & CO.		8,990,280	9,000,000		2FE
960413-AW-2	WESTLAKE CHEMICAL CORP		06/09/2020	JPMORGAN CHASE & CO.		7,668,276	7,700,000		2FE
96926J-AE-7	WILLIAM CARTER COMPANY (THE)		05/12/2020	Various		7,208,850	7,155,000	1,476	3FE
969457-BX-7	WILLIAMS COMPANIES INC		05/12/2020	JPMORGAN CHASE & CO.		4,974,750	5,000,000		2FE
71953L-AA-9	WILLIAMS SCOTSMAN INC		06/01/2020	JPMORGAN CHASE & CO.		3,525,000	3,525,000		4FE
970648-AJ-0	WILLIS NORTH AMERICA INC		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		4,619,970	4,500,000	27,288	2FE
88433A-AN-9	WINDR_2016-1A CR CLO		04/27/2020	BARCLAYS		3,136,875	3,500,000	4,517	1FE
88432M-AE-4	WINDR_2017-1A C		04/23/2020	CREDIT SUISSE		4,027,500	4,500,000	3,006	1FE
974637-AC-4	WINNEBAGO INDUSTRIES INC		06/30/2020	JPMORGAN CHASE & CO.		1,600,000	1,600,000		4Z
92933B-AQ-7	WMG ACQUISITION CORP		06/16/2020	CREDIT SUISSE		2,350,000	2,350,000		3FE
98212B-AM-5	WPX ENERGY INC		06/03/2020	WELLS FARGO		3,130,000	3,130,000		3FE
92940P-AG-9	WRKCO INC		06/01/2020	WELLS FARGO		3,367,035	3,375,000		2FE
983133-AB-5	WYNN RESORTS FINANCE LLC		04/07/2020	DEUTSCHE BANK AG		1,540,000	1,540,000		4FE
983793-AH-3	XPO LOGISTICS INC		05/21/2020	GOLDMAN, SACHS & CO.		10,628,000	10,600,000	8,056	3FE
98419M-AL-4	XYLEM INC (INDIANA)		06/24/2020	JPMORGAN CHASE & CO.		8,135,548	8,200,000		2FE
98419M-AM-2	XYLEM INC (INDIANA)		06/24/2020	CITIGROUP GLOBAL MARKETS		5,671,557	5,700,000		2FE
984851-AG-0	YARA INTERNATIONAL ASA	D	05/28/2020	JPMORGAN CHASE & CO.		9,500,000	9,500,000		2FE
98888D-AA-0	ZAIS 2020-15A A1		06/04/2020	RBC DOMINION SECURITIES		19,900,000	20,000,000		1FE
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		04/13/2020	JPMORGAN CHASE & CO.		6,954,780	7,000,000	14,826	2FE
98956P-AC-6	ZIMMER HOLDINGS INC		04/15/2020	CITIGROUP GLOBAL MARKETS		10,251,514	10,075,000	129,401	2FE
98978V-AS-2	ZOETIS INC		05/07/2020	BARCLAYS		19,868,600	20,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,779,374,888	5,810,906,515	7,499,080	XXX
055650-DU-9	BP CAPITAL MARKETS PLC	D	06/17/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		2FE
055650-DV-7	BP CAPITAL MARKETS PLC	D	06/17/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		2FE
125896-BU-3	CMS ENERGY CORPORATION		05/15/2020	GOLDMAN, SACHS & CO.		4,500,000	4,500,000		1Z
200340-AU-1	COMERICA INCORPORATED		05/20/2020	JPMORGAN CHASE & CO.		5,400,000	5,400,000		1Z
446150-AT-1	HUNTINGTON BANCSHARES INC		05/27/2020	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000		1Z
816851-BK-4	SEMPRA ENERGY		06/10/2020	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000		3FE
89832Q-AE-9	TRUIST FINANCIAL CORP		05/27/2020	RBC DOMINION SECURITIES		6,750,000	6,750,000		2FE
89832Q-AF-6	TRUIST FINANCIAL CORP		06/16/2020	RBC DOMINION SECURITIES		10,000,000	10,000,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						52,150,000	52,150,000		XXX
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		04/09/2020	Various		1,180,679	1,182,038		4FE
46124C-AG-2	ALTERRA MOUNTAIN COMPANY TL		06/15/2020	JPMORGAN CHASE & CO.		980,000	1,000,000		4FE
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		05/04/2020	JPMORGAN CHASE & CO.		(1,183)			4FE
03280F-AK-7	ANCESTRY.COM OPERATIONS INC. EXT		06/02/2020	JPMORGAN CHASE & CO.		459,938	500,000		4FE
BAS12L-V8-5	AP GAMING I LLC AKA AGS LLC TL		05/04/2020	JEFFERIES & COMPANY, INC.		970,000	1,000,000		6*
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		05/01/2020	EXCHANGE		(2,898)			4FE

SCHEDULE D - PART 3

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

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04044P-AH-7	ARISTOCRAT LEISURE LTD TLB	D	05/29/2020	UNION BANK OF SWITZERLAND		392,000	400,000		3FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		04/15/2020	BANK OF AMERICA/MERRILL LYNCH		(1,875)			4FE
BAS0Q2-8E-6	AXIA ACQ HLDG (AMES) REVOLVER		04/20/2020	Various		(451)			6*
C9413P-BB-8	Bausch Health Companies Inc. (fk		05/29/2020	DEUTSCHE BANK AG		1,996,655	2,070,588		3FE
08579J-BE-1	BERRY GLOBAL INC FKA BERRY PL TL		06/03/2020	RBC DOMINION SECURITIES		46,415	49,861		3FE
09179F-AU-6	BJS WHOLESALE CLUB INC		05/28/2020	Various		387,703	398,997		4FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		04/01/2020	BANK MONTREAL / NESBITT BURNS		(1,405)			6*
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		04/16/2020	BANK MONTREAL / NESBITT BURNS		(3,675)			6*
16117L-BW-8	Charter Communications Operating		05/11/2020	BANK OF AMERICA/MERRILL LYNCH		2,888,089	2,992,347		2FE
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		05/18/2020	EXCHANGE		(3,653)			4FE
17288Y-AB-8	CITADEL SECURITIES LP TLB		04/01/2020	BANK OF AMERICA/MERRILL LYNCH		1,241			3FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		05/04/2020	Various		505,328	550,000		4FE
BAS131-YP-7	CORNERSTONE ONDEMAND INC TLB		05/28/2020	MORGAN STANLEY		970,000	1,000,000		6*
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		04/01/2020	DIRECT			82,656		6*
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL		04/23/2020	BARCLAYS		1,432,080	1,496,212		3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		05/15/2020	MORGAN STANLEY		(3,484)			4FE
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		06/12/2020	Various		381,558	400,000		4FE
23308U-AH-7	DCG ACQUISTION CORP DDTL		05/01/2020	JPMORGAN CHASE & CO.		(1,799)			4FE
23308U-AG-9	DCG ACQUISTION CORP TL		04/01/2020	EXCHANGE		159,905	159,905		5FE
24702N-BE-9	DELL INTERNATIONAL L.L.C. (EMC C		04/15/2020	EXCHANGE		(1,400)			2FE
24736C-BM-5	DELTA AIR LINES INC TL-B		05/05/2020	BARCLAYS		194,000	200,000		2FE
30034Y-AF-9	EVERI PAYMENTS INC INCREMENTAL TL		04/24/2020	JEFFERIES & COMPANY, INC.		98,000	100,000		4FE
33905P-AB-7	FLEETWASH INC DDTAL		04/06/2020	BANK MONTREAL / NESBITT BURNS		(1,211)			3PL
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		04/01/2020	Bank of Ireland		(28,100)			3PL
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		04/01/2020	Bank of Ireland		(6,276)			4
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		04/01/2020	DIRECT		(8,444)			3PL
51509H-AB-7	GOLDEN NUGGET INC AKA LANDRY TL		05/01/2020	JEFFERIES & COMPANY, INC.		48,000	50,000		1Z
BAS0NP-X2-6	GREENROCK FINANCE INCRE TLB		05/01/2020	UNION BANK OF SWITZERLAND		962,199	977,506		4FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		06/15/2020	Various		1,133,273	1,860,000		5FE
BAS13A-BQ-0	HAMILTON PROJECTS ACQUIROR LLC TLB		06/19/2020	MORGAN STANLEY		582,000	600,000		4Z
41151P-AM-7	HARBOR FREIGHT TL		04/16/2020	WELLS FARGO		182,000	200,000		3FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		05/22/2020	Various		2,133,886	2,298,718		4FE
BAS0QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		06/30/2020	DIRECT		283,284	286,250		6*
L5137L-AK-1	INTELSAT JACKSON HOLDINGS SA TL	D	06/25/2020	CREDIT SUISSE		295,020	300,000		4Z
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	05/19/2020	Various		3,845,458	4,000,000		3FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		04/07/2020	Various		(1,401)			4FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		04/06/2020	Various		(3,370)			4FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	04/07/2020	MACQUARIE CAPITAL (USA) INC.		598,154	598,489		3FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		06/22/2020	CREDIT SUISSE		1,940,000	2,000,000		4FE
605024-AQ-1	MISSION BROADCASTING INC TL B3		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		115,354	115,499		3FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		06/23/2020	BANK OF AMERICA/MERRILL LYNCH		45,712	50,000		4FE
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		04/10/2020	BARCLAYS		180,058	200,000		4FE
65336R-AU-2	NEXSTAR BROADCASTING INC		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		447,878	448,962		3FE
65409Y-BK-0	NIELSEN FINANCE LLC VNU INC		06/15/2020	JPMORGAN CHASE & CO.		392,000	400,000		3FE
BAS0SU-YL-7	OLDE THOMPSON LLC REVOLVER		04/06/2020	ALLY BANK		(1,760)			6*
69338C-AH-4	PG&E CORPORATION TERM LOAN		06/30/2020	JPMORGAN CHASE & CO.		2,659,500	2,700,000		3Z
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		05/18/2020	Various		429,014	457,357		4FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		04/08/2020	JPMORGAN CHASE & CO.		1,465,005	1,496,193		4FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		04/24/2020	BNP CAPITAL MARKETS		(9,270)			4
74530D-AC-9	PUG LLC TERM LOAN (USD)		06/16/2020	JPMORGAN CHASE & CO.		640,500	700,000		4FE
78466D-BD-5	S&C TECHNOLOGIES HLDGS TLB3		05/21/2020	Various		1,558,780	1,597,957		3FE
80465J-AD-0	SAVAGE ENTERPRISES LLC INITIAL		04/02/2020	EXCHANGE		1,940,900	1,950,783		4FE
83172D-AJ-8	SMILE BRANDS INC DDTL		04/14/2020	BANK MONTREAL / NESBITT BURNS		(2,954)			5
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		05/21/2020	Various		1,112,297	1,140,253		3FE
855031-AQ-3	STAPLES INC TL		04/17/2020	UNION BANK OF SWITZERLAND		325,000	400,000		4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	06/16/2020	Various		(2,474)			2FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		05/01/2020	Jefferies & Company, Inc.		(1,582)			4FE
88023H-AC-4	TEMPO ACQUISITION ITL		05/12/2020	Various		597,488	648,333		4FE
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		04/06/2020	EXCHANGE		161,739	162,500		4
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		04/27/2020	EXCHANGE		8,195,831	8,245,946		5
BAS0SL-74-5	THE ORIGINAL CAKERIE LLC REVOLVER		04/15/2020	EXCHANGE		(2,714)			6*

SCHEDULE D - PART 3

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

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87265V-AF-5	T-MOBILE USA INC TL		06/12/2020	Various		4,108,223	4,150,000		2FE
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		05/08/2020	BANK OF AMERICA/MERRILL LYNCH		1,951,505	2,000,000		3FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		05/04/2020	Various		(12,919)			5FE
BAS11N-5M-0	VS BUYER LLC TERM LOAN B		04/21/2020	JPMORGAN CHASE & CO.		121,875	125,000		4FE
BAS132-RT-5	XPLORNET COMMUNICATIONS INC TL	A	06/16/2020	CREDIT SUISSE		3,325,000	3,500,000		4FE
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		05/18/2020	SCOTIA CAPITAL (USA) INC.		2,284,141	2,400,000		4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						57,000,369	59,642,351		XXX
8399997. Total - Bonds - Part 3						7,267,063,670	7,230,659,865	8,429,354	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,267,063,670	7,230,659,865	8,429,354	XXX
BAS120-RH-6	COMMERCIAL BARGE SERIES B	B	05/01/2020	Various	(11,581.000)	(289,525)	0.00		6*
S50767-05-2	HENKEL VORZUG	B	06/26/2020	Various	4,851.000	449,689	0.00		6*
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	06/26/2020	Various	4,194.000	246,453	0.00		6*
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	06/09/2020	Various	1,717.000	278,712	0.00		6*
95082P-30-3	WESCO INTERNATIONAL DS REP1 CUM P		06/22/2020	MERGER	85.170	2,287	0.00		6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						687,616	XXX		XXX
BAS12M-EC-3	AMERICAN COM BARG SER A PREF STOCK		05/01/2020	EXCHNG_TDR	44,802.000	1,120,050	0.00		6*
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,120,050	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,807,666	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,807,666	XXX		XXX
88554D-20-5	3D SYSTEMS CORP		06/01/2020	Various	321.000	2,427			
G88473-14-8	3I GROUP PLC	B	06/26/2020	Various	24,010.000	262,275			
88579Y-10-1	3M COMPANY		06/09/2020	Various	4,178.000	645,931			
282914-10-0	8X8 INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	115.000	1,659			
S54991-31-0	A2A	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,826.000	5,424			
SBF2FP-V3-5	AAK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	367.000	6,308			
SB1W8P-14-3	AALBERTS INDUSTRIES NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	275.000	9,027			
S73800-62-5	AAREAL BANK AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	257.000	5,017			
S65657-07-4	ABACUS PROPERTY GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,717.000	3,154			
002824-10-0	ABBOTT LABS		06/09/2020	Various	18,617.000	1,684,878			
00287Y-10-9	ABBVIE INC		06/09/2020	Various	13,531.600	1,244,529			
G0060R-11-8	ABCAM PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	504.000	8,242			
003654-10-0	ABIOMED INC		06/26/2020	Various	634.000	133,103			
000957-10-0	ABM INDUSTRIES		06/01/2020	CITIGROUP GLOBAL MARKETS	56.000	1,805			
00404A-10-9	ACADIA HEALTHCARE CO INC		05/20/2020	CITIGROUP GLOBAL MARKETS	7.000	188			
004225-10-8	ACADIA PHARMACEUTICALS INC		06/01/2020	Various	419.000	20,489			
G1151C-10-1	ACCENTURE PLC		06/09/2020	Various	5,617.000	1,164,446			
S55791-07-3	ACCIONA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	47.000	4,606			
00081T-10-8	ACCO BRANDS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	248.000	1,529			
E0060D-14-5	ACERINOX	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	543.000	4,385			
S64960-45-3	ACHILLES CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	1,802			
004498-10-1	ACI WORLDWIDE INC		04/17/2020	GOLDMAN, SACHS & CO.	17.000	442			
S57157-74-5	ACKERMANS & VAN HAAREN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	36.000	4,713			
00108J-10-9	ACM RESEARCH CLASS A INC		06/01/2020	CITIGROUP GLOBAL MARKETS	43.000	2,748			
SB8BSR-Y1-6	ACTIVIA PROPERTIES REIT INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	6,898			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	06/26/2020	Various	5,908.000	146,887			
00507V-10-9	ACTIVISION BLIZZARD INC		06/09/2020	Various	5,887.000	417,593			
00508Y-10-2	ACUITY BRANDS INC		06/01/2020	Various	331.000	29,319			
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	307.000	11,994			
SBH57B-M3-6	ADDTECH B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	172.000	6,914			
006739-10-6	ADDUS HOMECARE CORP		06/01/2020	Various	42.000	3,904			
H00392-31-8	ADECCO CHESEREX	B	06/26/2020	Various	4,377.000	219,746			
S60549-04-5	ADEKA CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	7,949			
S60068-86-3	ADELAIDE BRIGHTON LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,255.000	2,735			
SBJ0DP-40-3	ADEVINTA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	587.000	5,866			
D0066B-18-5	ADIDAS SALOMON AG	B	06/09/2020	Various	1,403.000	395,742			
SBYNXB-Z5-0	ADO PROPERTIES	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	128.000	3,486			
00724F-10-1	ADOBE INC		06/09/2020	Various	4,165.000	1,636,636			

SCHEDULE D - PART 3

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

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00090Q-10-3	ADT INC		05/20/2020	CITIGROUP GLOBAL MARKETS	53.000	329			
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		06/01/2020	CITIGROUP GLOBAL MARKETS	52.000	1,705			
SB62WZ-W2-5	ADVANCE RESIDENCE INVESTMENT CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3.000	8,954			
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/26/2020	Various	1,126.000	154,171			
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		04/17/2020	GOLDMAN, SACHS & CO.	6.000	194			
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		06/01/2020	Various	243.000	10,703			
007973-10-0	ADVANCED ENERGY INDUSTRIES		06/01/2020	Various	63.000	3,740			
007903-10-7	ADVANCED MICRO DEVICES INC		06/09/2020	Various	9,355.000	508,950			
S68704-90-7	ADVANTEST CORP	B	06/09/2020	Various	3,000.000	157,434			
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC		06/01/2020	Various	16.000	257			
N3501V-10-4	ADYEN NV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	213.000	306,800			
00766T-10-0	AECOM TECHNOLOGY GROUP		05/20/2020	CITIGROUP GLOBAL MARKETS	90.000	3,197			
S26995-47-2	AECON GROUP INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	306.000	3,316			
SB1G5X-P1-4	AEDIFICA REIT SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	52.000	5,690			
S60377-34-8	AEON CREDIT SERV JPY50	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	4,363			
S64762-18-0	AEON DELIGHT CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,555			
S64800-48-5	AEON LTD	B	06/26/2020	Various	14,800.000	321,644			
SBFSSC-F9-8	AEON REIT INVESTMENT REIT CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	8.000	8,497			
00130H-10-5	AES CORP		06/09/2020	Various	8,418.000	114,990			
SBN791-J6-2	AF POYRY CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	337.000	7,236			
008252-10-8	AFFILIATED MANAGERS GR		05/20/2020	Various	247.000	15,570			
001055-10-2	AFLAC INC.		06/09/2020	Various	6,858.000	268,352			
001084-10-2	AGCO CORP.		04/17/2020	GOLDMAN, SACHS & CO.	59.000	2,920			
SB86S2-N0-6	AGEAS NV	B	06/26/2020	Various	7,700.000	282,109			
S56890-51-0	AGFA GEVAERT NV NPV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,091.000	4,552			
G0116S-18-5	AGGREKO PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	742.000	4,031			
00847X-10-4	AGIOS PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	6.000	313			
001230-10-4	AGNC INVESTMENT REIT CORP		06/26/2020	Various	20,599.000	268,084			
008474-10-8	AGNICO EAGLE MINES LTD COM	B	06/09/2020	Various	2,454.000	143,653			
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	06/09/2020	Various	93,000.000	871,008			
S60100-47-6	AICA KOGYO CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,564			
00900T-10-7	AIMMUNE THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	196.000	3,299			
S62491-20-4	AIN PHARMACIEZ INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	6,554			
00912X-30-2	AIR LEASE CORP		04/17/2020	GOLDMAN, SACHS & CO.	773.000	16,860			
009158-10-6	AIR PRODUCTS & CHEM		06/09/2020	Various	1,963.000	490,094			
S60107-02-6	AISIN CORPORATION	B	06/09/2020	Various	3,200.000	106,138			
D0198L-14-3	AIXTRON SE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	293.000	3,536			
SBFZNL-B6-7	AJ BELL PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	688.000	3,262			
J00882-12-6	AJINOMOTO	B	06/26/2020	Various	7,500.000	126,704			
00971T-10-1	AKAMAI TECHNOLOGIES		06/26/2020	Various	3,864.000	397,541			
00972L-10-7	AKCEA THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	224.000	3,345			
00972D-10-5	AKEBIA THERAPEUTICS INC		06/09/2020	Various	9,678.000	115,130			
00973J-10-1	AKOUOS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	6,800			
SBJ2KS-G2-8	AKZO NOBEL NV	B	06/09/2020	Various	3,016.000	257,488			
SB8HX8-Z8-3	AL NOOR HOSPITALS GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,018.000	3,305			
SB40B2-71-7	ALACER GOLD CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	729.000	4,994			
011311-10-7	ALAMO GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	13.000	1,171			
011532-10-8	ALAMOS GOLD INC CLASS A	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	955.000	8,877			
011642-10-5	ALARM.COM HOLDINGS INC		06/01/2020	Various	28.000	1,301			
H01301-12-8	ALCON INC	B	06/26/2020	Various	4,575.000	286,667			
SBF03B-V1-7	ALD SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	282.000	2,791			
014491-10-4	ALEXANDER AND BALDWIN INC		06/01/2020	Various	677.000	7,833			
014752-10-9	ALEXANDERS, INC.		06/01/2020	Various	2.000	560			
015271-10-9	ALEXANDRIA REAL ESTATE		06/03/2020	GOLDMAN, SACHS & CO.	348.000	53,843			
015351-10-9	ALEXION PHARMACEUTICAL INC		06/26/2020	Various	3,508.000	389,052			
SB51BM-R7-5	ALGONQUIN POWER & UTILITIES CO	B	06/09/2020	Various	26,000.000	378,279			
016255-10-1	ALIGN TECHNOLOGY INC		06/09/2020	Various	1,774.000	417,993			
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	06/09/2020	Various	6,618.000	209,434			
023960-36-2	ALK-ABELLO B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	19.000	5,077			
G01767-10-5	ALKERMES PLC		06/01/2020	Various	157.000	2,602			
01671P-10-0	ALLAKOS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	11.000	721			

SCHEDULE D - PART 3

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

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017175-10-0	ALLEGHANY CORP.		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	20.000	10,137			
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		06/01/2020	Various	120.000	957			
G0176J-10-9	ALLEGION PLC		06/03/2020	Various	566.000	57,096			
018522-30-0	ALLETE INC		06/01/2020	Various	97.000	5,706			
018581-10-8	ALLIANCE DATA SYSTEMS CORP		05/19/2020	CITIGROUP GLOBAL MARKETS	141.000	6,014			
D03080-11-2	ALLIANZ SE-REG COM STK	B	06/09/2020	Various	3,634.000	763,769			
S23877-01-2	ALLIED PROPERTIES REAL ESTATE INVE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	210.000	6,315			
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		05/20/2020	Various	130.000	4,583			
019770-10-6	ALLOGENE THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	89.000	4,356			
S59142-70-3	ALLREAL HLD N	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	25.000	4,937			
020430-10-7	ALNYLAM PHARMACEUTICALS INC		06/09/2020	Various	1,154.000	154,321			
S60131-54-7	ALONY HETZ PROPERTIES & INV		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	745.000	7,423			
02079K-30-5	ALPHABET INC CLASS A		06/09/2020	Various	2,380.000	3,439,053			
02079K-10-7	ALPHABET INC CLASS C		06/09/2020	Various	2,417.000	3,493,231			
S60215-00-1	ALPS ALPINE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	6,406			
SB86SZ-R5-8	ALS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,272.000	5,719			
SB11TD-81-4	ALSO HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	16.000	3,924			
D0378R-10-0	ALSTRIA OFFICE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	347.000	5,175			
021369-10-3	ALTAIR ENGINEERING INC CLASS A		06/01/2020	Various	32.000	1,061			
F02626-10-3	ALTEN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	77.000	6,629			
02156B-10-3	ALTERYX INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	11.000	1,607			
02156K-10-3	ALTICE USA INC CLASS A		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	262.000	6,461			
S61676-97-9	ALTIUM LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	288.000	6,411			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		04/17/2020	GOLDMAN, SACHS & CO.	119.000	2,256			
02209S-10-3	ALTRIA GROUP INC.		06/26/2020	Various	30,237.000	1,166,430			
SB67M8-D9-1	ALTUS GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	124.000	3,714			
S69549-85-5	ALUMINA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	6,968.000	7,760			
S56236-62-3	AMADEUS FIRE AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	20.000	2,483			
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	06/26/2020	Various	4,219.000	240,948			
00163U-10-6	AMAG PHARMACEUTICALS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	417.000	3,090			
022663-10-8	AMALGAMATED BANK CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	323.000	3,359			
S60273-04-2	AMANO CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,230			
023135-10-6	AMAZON COM INC		06/09/2020	Various	3,845.000	9,655,902			
023139-88-4	AMBAC FINANCIAL GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	223.000	3,052			
G0250X-10-7	AMCOR PLC	D	06/26/2020	Various	19,875.000	205,296			
023586-10-0	AMERCO		06/03/2020	Various	129.000	39,419			
023608-10-2	AMEREN CORP		06/03/2020	Various	744.000	54,875			
02361E-10-8	AMERESCO INC-CL A		04/17/2020	GOLDMAN, SACHS & CO.	14.000	246			
02376R-10-2	AMERICAN AIRLINES GROUP INC		05/19/2020	CITIGROUP GLOBAL MARKETS	264.000	2,545			
024013-10-4	AMERICAN ASSETS TR INC		06/01/2020	Various	232.000	6,156			
024061-10-3	AMERICAN AXLE MFG HLDGS		04/17/2020	GOLDMAN, SACHS & CO.	209.000	782			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		06/24/2020	Various	14,517.000	415,469			
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		06/01/2020	Various	743.000	7,138			
025537-10-1	AMERICAN ELEC PWR INC		06/09/2020	Various	4,448.000	381,499			
025676-20-6	AMERICAN EQUITY INVT LIFE HL		06/01/2020	CITIGROUP GLOBAL MARKETS	154.000	3,283			
025816-10-9	AMERICAN EXPRESS CO		06/09/2020	Various	5,237.000	564,887			
02607T-10-9	AMERICAN FIN INC TRUST CLASS A		06/01/2020	Various	899.000	6,655			
025932-10-4	AMERICAN FINANCIAL GROUP INC		04/21/2020	CITIGROUP GLOBAL MARKETS	84.000	5,275			
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		04/29/2020	BANK OF AMERICA/MERRILL LYNCH	29,002.000	696,014			
026874-78-4	AMERICAN INTL GROUP INC		06/09/2020	Various	6,631.000	236,330			
03027X-10-0	AMERICAN TOWER CORP		06/09/2020	Various	3,358.000	894,367			
030420-10-3	AMERICAN WATER WORKS CO INC		06/09/2020	Various	1,695.000	222,891			
030506-10-9	AMERICAN WOODMARK CORP		04/17/2020	GOLDMAN, SACHS & CO.	63.000	2,889			
03076C-10-6	AMERIPRISE FINL INC		06/09/2020	Various	703.000	111,423			
03076K-10-8	AMERIS BANCORP		05/26/2020	Various	641.000	15,404			
031162-10-0	AMGEN INC		06/09/2020	Various	4,791.000	1,067,318			
03152W-10-9	AMICUS THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	1.000	13			
031652-10-0	AMKOR TECHNOLOGY		06/01/2020	CITIGROUP GLOBAL MARKETS	195.000	1,984			
001744-10-1	AMN HEALTHCARES SERVICES INC		05/20/2020	Various	11.000	607			
S60932-75-3	AMP NZ OFFICE LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,466.000	5,501			
032095-10-1	AMPHENOL CORP.		06/26/2020	Various	3,387.000	335,876			

SCHEDULE D - PART 3

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

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T0388E-11-8	AMPLIFON SPA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	312.000	8,319			
A04000-11-5	AMS AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	592.000	8,759			
032654-10-5	ANALOG DEVICES INC		06/09/2020	Various	3,141.000	384,847			
03272L-10-8	ANAPLAN INC		06/01/2020	CITIGROUP GLOBAL MARKETS	138.000	6,491			
S65428-74-0	ANGES INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,225			
03475V-10-1	ANGIODYNAMICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	627.000	6,611			
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	06/09/2020	Various	9,795.000	226,534			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	06/26/2020	Various	12,375.000	600,001			
T0409R-10-6	ANIMA HOLDING ORD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	873.000	3,758			
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		04/21/2020	CITIGROUP GLOBAL MARKETS	15,742.000	96,656			
J01554-10-4	ANRITSU CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	7,119			
Q04020-10-5	ANSELL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	288.000	7,244			
036620-10-5	ANSYS INC		06/03/2020	Various	566.000	148,467			
03676B-10-2	ANTERO MIDSTREAM CORP		05/20/2020	Various	434.000	1,749			
036752-10-3	ANTHEM INC		06/09/2020	Various	1,930.000	559,993			
S60655-86-7	ANZ NATIONAL BANK	B	06/26/2020	Various	64,324.000	741,213			
G0403H-10-8	AON PLC CLASS A	D	06/09/2020	Various	7,974.000	900,299			
S60458-78-3	AOYAMA TRADING CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	4,757			
S62962-01-4	AP EAGERS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	540.000	2,498			
K0514G-10-1	AP MOLLER MAERSK B	B	06/09/2020	Various	145.000	158,760			
S62473-06-1	APA GROUP UNITS	B	06/26/2020	Various	21,098.000	163,468			
037411-10-5	APACHE CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	4,248.000	29,336			
03748R-75-4	APARTMENT INVESTMENT AND MANAGEMEN		04/20/2020	Various	19,267.000	728,459			
03753U-10-6	APELLIS PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	47.000	1,598			
SB58C6-H1-8	APERAM SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	131.000	3,657			
03762U-10-5	APOLLO COMMERCIAL REAL ESTAT		06/01/2020	Various	477.000	4,041			
SBTPJH-25-0	APPEN LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	270.000	6,277			
03783C-10-0	APPFOLIO INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	50.000	6,679			
03782L-10-1	APPIAN CORP CLASS A		06/01/2020	Various	13.000	676			
03784Y-20-0	APPLE HOSPITALITY REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	153.000	1,594			
037833-10-0	APPLE INC.		06/09/2020	Various	41,052.000	13,581,078			
03820C-10-5	APPLIED INDUSTRIAL TECH INC		05/20/2020	CITIGROUP GLOBAL MARKETS	213.000	11,877			
038222-10-5	APPLIED MATERIALS INC		06/09/2020	Various	8,913.000	522,549			
03824M-10-9	APPLIED MOLECULAR TRANSPORT		06/05/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	4,200			
03828A-10-1	APPLIED THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	76.000	3,527			
SBM677-T6-3	APPLUS SERVICES SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	504.000	3,871			
038336-10-3	APTARGROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	16.000	1,647			
G6095L-10-9	APTIV PLC		06/09/2020	Various	2,063.000	163,911			
03852U-10-6	ARAMARK		06/26/2020	Various	4,882.000	136,919			
038923-10-8	ARBOR REALTY TRUST INC		06/01/2020	CITIGROUP GLOBAL MARKETS	633.000	5,019			
00208D-40-8	ARC RESOURCES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,055.000	3,532			
S57692-09-7	ARCADIS NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	232.000	4,201			
L0302D-21-0	ARCELORMITTAL SA	B	05/05/2020	Various	5,455.000	54,286			
G0450A-10-5	ARCH CAPITAL GROUP		06/26/2020	Various	8,946.000	278,062			
039380-40-7	ARCH COAL INC		04/17/2020	GOLDMAN, SACHS & CO.	17.000	477			
03940R-10-7	ARCH RESOURCES INC CLASS A		05/15/2020	EXCHANGE	161.000	4,639			
03966V-10-7	ARCONIC CORP		04/01/2020	DISTRIBUTION	593.000	7,460			
039653-10-0	ARCOSA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	164.000	6,193			
S67219-30-3	ARCS CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,035			
040047-60-7	ARENA PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	19.000	1,115			
04010E-10-9	ARGAN INC		06/01/2020	Various	28.000	1,044			
SBNHKY-X4-4	ARGENX	B	06/30/2020	Various	926.000	189,268			
Q05262-10-2	ARGOSY PROPERTY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,959.000	3,703			
S60496-32-0	ARIAKE JAPAN CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	6,350			
040413-10-6	ARISTA NETWORKS INC		06/09/2020	Various	499.000	115,434			
S62539-83-8	ARISTOCRAT LEISURE LTD	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	6,181.000	97,915			
SBDCG2-C2-8	ARITZIA SUBORDINATE VOTING INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	246.000	3,434			
SBF17Y-L3-8	ARJO CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	634.000	3,526			
F0392W-12-5	ARKEMA EUR10	B	06/26/2020	Various	1,507.000	138,872			
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT INC		05/20/2020	Various	264.000	2,219			
042315-50-7	ARMOUR RESIDENTIAL REIT INC		06/01/2020	Various	442.000	3,670			

SCHEDULE D - PART 3

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

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04247X-10-2	ARMSTRONG WORLD IND		06/01/2020	Various	24.000	1,981			
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	06/26/2020	Various	23,102.000	130,911			
042735-10-0	ARROW ELECTRONICS INC		06/03/2020	GOLDMAN, SACHS & CO.	437.000	32,133			
04280A-10-0	ARROWHEAD PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	73.000	2,432			
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEMENT		05/20/2020	CITIGROUP GLOBAL MARKETS	226.000	6,244			
04335A-10-5	ARVINAS INC		06/01/2020	Various	24.000	837			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	06/26/2020	Various	8,000.000	299,385			
J0242P-11-0	ASAHI KASEI CORP	B	06/26/2020	Various	25,900.000	196,752			
043436-10-4	ASBURY AUTOMOTIVE GROUP		06/01/2020	Various	30.000	2,095			
Y0205X-10-3	ASCENDAS REAL ESTATE INV	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	38,800.000	80,502			
SBYM8G-J0-8	ASCENTIAL PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,139.000	4,047			
SBG0RZ-29-2	ASCOTT RESIDENCE TRUST STAPLED UNI	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	9,000.000	6,455			
00191U-10-2	ASGN INC		05/20/2020	CITIGROUP GLOBAL MARKETS	213.000	12,637			
044103-10-9	ASHFORD HOSPITALITY TRUST		04/17/2020	GOLDMAN, SACHS & CO.	2,331.000	1,617			
044186-10-4	ASHLAND GLOBAL INC		05/20/2020	Various	279.000	15,926			
SB132N-W2-8	ASHMORE GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	933.000	4,775			
G05320-10-9	ASHTEAD GROUP PLC	B	06/26/2020	Various	4,981.000	159,127			
S60573-78-9	ASICS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	4,553			
S51652-94-9	ASM INTERNATIONAL NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	102.000	15,778			
N07059-20-2	ASML HOLDING N.V.	B	06/09/2020	Various	3,170.000	1,100,370			
S30927-25-5	ASOS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	173.000	7,265			
045327-10-3	ASPEN TECHNOLOGY		06/24/2020	Various	520.000	52,524			
N0709G-10-3	ASR NEDERLAND NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	372.000	11,438			
045396-10-8	ASSEMBLY BIOSCIENCES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	45.000	847			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		06/01/2020	Various	787.000	17,494			
045487-10-5	ASSOCIATED BANC-CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	1,296.000	17,276			
045528-10-6	ASSOCIATED CAPITAL GROUP INC CLASS		06/01/2020	CITIGROUP GLOBAL MARKETS	27.000	1,040			
G2386T-10-9	ASSURA REIT PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,021.000	4,835			
04621X-10-8	ASSURANT I NC		06/26/2020	Various	2,826.000	303,422			
G0585R-10-6	ASSURED GUARANTY LTD		06/26/2020	Various	1,082.000	27,298			
J96216-12-2	ASTELLAS PHARMA INC	B	06/09/2020	Various	17,700.000	302,354			
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	06/09/2020	Various	9,337.000	993,323			
046433-10-8	ASTRONICS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	84.000	792			
S61292-22-3	ASX LTD	B	06/26/2020	Various	3,004.000	177,705			
04650Y-10-0	AT HOME GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	454.000	890			
00206R-10-2	AT&T INC		06/09/2020	Various	59,530.000	1,895,874			
SB12TR-11-8	ATEA ASA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	491.000	4,689			
04685N-10-3	ATHENEX INC		06/01/2020	Various	154.000	1,654			
T05404-10-7	ATLANTIA S.P.A.	B	06/26/2020	Various	6,040.000	105,442			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		05/26/2020	Various	1,862.000	40,553			
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	06/29/2020	Various	7,298.000	197,532			
SBZ03T-Z1-2	ATLAS ARTERIA STAPLED UNITS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,256.000	10,236			
SBD97B-N2-3	ATLAS COPCO A	B	06/26/2020	Various	6,110.000	249,474			
049560-10-5	ATMOS ENERGY CORP.		06/03/2020	Various	422.000	43,650			
S56547-81-3	ATOS	B	06/26/2020	Various	1,684.000	132,931			
049904-10-5	ATRION CORP		04/17/2020	GOLDMAN, SACHS & CO.	6.000	3,997			
SB1TJ3-38-6	ATRIUM LJUNGBERG B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	165.000	2,324			
SBOMBN-C3-7	AUB GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	185.000	1,864			
S64153-52-1	AUDIOCODES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	80.000	2,577			
SBFWLB-Z7-0	AURINIA PHARMACEUTICALS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	249.000	4,029			
05156X-88-4	AURORA CANNABIS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	334.000	4,117			
S54855-27-5	AURUBIS AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	70.000	4,320			
SB4M2F-06-6	AUSNUTRIA DAIRY CORP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	4,475			
S61371-62-1	AUSTAL LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,309.000	2,898			
SB16MK-T5-2	AUSTEVOLL SEAFOOD ASA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	425.000	3,482			
S60684-22-2	AUTOBACS SEVEN CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	800.000	10,086			
052769-10-6	AUTODESK INCORPORATED		06/09/2020	Various	1,971.000	452,050			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/09/2020	Various	3,542.000	546,843			
05329W-10-2	AUTONATION INC DEL		06/01/2020	Various	120.000	4,440			
S40639-80-9	AUTOSTRADA TORINO-MILANO SPA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	190.000	4,346			
053332-10-2	AUTOZONE INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	310.000	342,528			

SCHEDULE D - PART 3

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

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053484-10-1	AVALONBAY CMNTYS INC		06/09/2020	Various	1,682.000	282,077			
05350V-10-6	AVANOS MEDICAL INC		06/02/2020	Various	1,908.000	56,493			
SBJXML-F7-3	AVANZA BANK HOLDING	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	293.000	4,162			
SBDD85-M8-4	AVAST PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,382.000	8,960			
05351X-10-1	AVAYA HOLDINGS CORP		04/17/2020	GOLDMAN, SACHS & CO.	51.000	447			
053611-10-9	AVERY DENNISON CORP		06/03/2020	GOLDMAN, SACHS & CO.	392.000	46,942			
053774-10-5	AVIS BUDGET GROUP INC		05/20/2020	Various	299.000	4,206			
05379B-10-7	AVISTA CORP		04/17/2020	GOLDMAN, SACHS & CO.	13.000	579			
G0683Q-10-9	AVIVA ORD GBP0.25	B	06/26/2020	Various	73,406.000	253,365			
053807-10-3	AVNET INC		05/20/2020	CITIGROUP GLOBAL MARKETS	178.000	4,975			
05455M-10-0	AVROBIO INC		06/01/2020	Various	75.000	1,143			
F06106-10-2	AXA	B	06/26/2020	Various	20,339.000	438,221			
SBVGH0-K1-5	AXFOOD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	212.000	4,630			
05465P-10-1	AXONICS MODULATION TECHNOLOGIES IN		06/01/2020	CITIGROUP GLOBAL MARKETS	28.000	1,067			
S69855-43-5	AZBIL CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	9,149			
05478C-10-5	AZEK COMPANY INC CLASS A		06/12/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	16,100			
T0783G-10-6	AZIMUT HOLDING SPA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	312.000	5,337			
05580M-10-8	B RILEY FINANCIAL INC		06/01/2020	Various	91.000	1,754			
SBMTRW-10-9	B&M EUROPEAN VALUE RETAIL SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,124.000	10,358			
S71558-84-5	BACHEM HOLDING AG-REG B		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	17.000	4,456			
SB3M4R-76-2	BADGER DAYLIGHTING LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	186.000	4,059			
056525-10-8	BADGER METER INC		04/17/2020	GOLDMAN, SACHS & CO.	37.000	2,169			
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	06/26/2020	Various	30,645.000	199,546			
05722G-10-0	BAKER HUGHES CO		06/09/2020	Various	15,319.000	230,582			
SB6632-T7-4	BAKKAFROST P/F	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	113.000	7,056			
057665-20-0	BALCHEM CORP		05/20/2020	Various	5.000	477			
G3224V-10-8	BALFOUR BEATTY PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,560.000	4,991			
058498-10-6	BALL CORP COM		06/26/2020	Various	3,602.000	260,583			
S20727-17-8	BALLARD POWER SYSTEMS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	411.000	6,304			
T3000G-11-5	BANCA GENERALI SPA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	202.000	6,056			
S41152-23-2	BANCA POPOLARE DI SONDRIO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,297.000	4,342			
05945F-10-3	BANCFIRST CORP		04/17/2020	GOLDMAN, SACHS & CO.	140.000	4,670			
SBYMD5-K9-5	BANCO BPM	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,264.000	6,368			
E15819-19-1	BANCO DE SABADELL S.A.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	15,641.000	5,437			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	06/26/2020	Various	422,723.000	937,786			
05969A-10-5	BANCORP INC/THE		05/20/2020	Various	209.000	1,349			
05971J-10-2	BANCORPSOUTH		04/17/2020	GOLDMAN, SACHS & CO.	349.000	7,252			
060505-10-4	BANK AMER CORP COM		06/26/2020	Various	87,084.000	2,111,120			
064058-10-0	BANK NEW YORK MELLON CORP		05/19/2020	Various	4,859.000	170,761			
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	06/09/2020	Various	24,902.000	1,001,457			
062540-10-9	BANK OF HAWAII CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	116.000	7,071			
SBD1RP-61-8	BANK OF IRELAND GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,203.000	6,574			
S20760-09-6	BANK OF MONTREAL	B	06/09/2020	Various	8,291.000	461,304			
Q12764-11-6	BANK OF QUEENSLAND LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,194.000	5,049			
06417N-10-3	BANK OZK		04/17/2020	GOLDMAN, SACHS & CO.	68.000	1,247			
E2R23Z-16-4	BANKIA SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,958.000	4,221			
06652K-10-3	BANKUNITED INC		06/09/2020	Various	1,381.000	28,968			
SBLD2C-Y7-5	BAPCOR LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,061.000	4,290			
G08036-12-4	BARCLAYS ORD GBP0.25	B	06/26/2020	Various	453,186.000	558,466			
067806-10-9	BARNES GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	34.000	1,365			
S00811-80-2	BARRATT DEVELOPMENTS PLC	B	06/26/2020	Various	14,900.000	99,524			
S20246-44-3	BARRICK GOLD CORP COM NPV	B	06/09/2020	Various	15,260.000	362,518			
S50865-77-3	BASF SE	B	06/09/2020	Various	8,532.000	531,496			
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		06/09/2020	Various	9,541.000	170,932			
S55646-19-4	BAVARIAN NORDIC A/S	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	167.000	4,569			
SBZ1GZ-06-9	BAWAG GROUP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	239.000	8,262			
071813-10-9	BAXTER INTL INC		06/26/2020	Various	5,325.000	473,116			
S50692-11-0	BAYER AG ORD NPV	B	06/09/2020	Various	10,944.000	810,341			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	06/26/2020	Various	6,633.000	416,413			
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49	B	06/26/2020	Various	105,667.000	378,932			
SB188T-H2-5	BCE INC COM NPV	B	06/26/2020	Various	9,588.000	415,298			

SCHEDULE D - PART 3

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

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SBG0SC-K9-2	BE SEMICONDUCTOR INDUSTRIES NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	186.000	8,294			
S60882-04-0	BEACH ENERGY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,589.000	4,781			
073685-10-9	BEACON ROOFING SUPPLY INC		04/17/2020	GOLDMAN, SACHS & CO.	54.000	994			
G0936K-10-7	BEAZLEY PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,443.000	7,258			
S59324-09-5	BECHTLE AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	67.000	11,830			
075887-10-9	BECTON DICKINSON		06/09/2020	Various	2,415.000	581,978			
075896-10-0	BED BATH & BEYOND INC		06/01/2020	Various	312.000	1,773			
SBDZRD-G3-5	BEFESA SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	93.000	3,629			
SB56CQ-J5-7	BEGA CHEESE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	617.000	1,882			
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	04/21/2020	CITIGROUP GLOBAL MARKETS	346.000	54,851			
SBFXQ9-F7-0	BEIJER REF CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	180.000	5,438			
S58274-31-7	BEKAERT SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	102.000	2,002			
S60989-13-4	BELC LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	6,842			
077454-10-6	BELDEN INC		06/01/2020	CITIGROUP GLOBAL MARKETS	101.000	3,209			
S41529-52-0	BELIMO HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	7,337			
S00904-98-7	BELLWAY PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	289.000	9,027			
08160H-10-1	BENCHMARK ELECTRONICS INC		06/01/2020	Various	105.000	2,235			
Q1456C-11-0	BENDIGO & ADELAIDE BANK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,512.000	7,264			
SB02JV-67-3	BENEFIT ONE INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,020			
08180D-10-6	BENEFITFOCUS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	506.000	5,257			
G1191G-12-0	BERKELEY GRP HLDGS UNIT	B	06/26/2020	Various	5,320.000	281,411			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/09/2020	Various	11,600.000	2,240,445			
084680-10-7	BERKSHIRE HILLS BANCORP INC		04/17/2020	GOLDMAN, SACHS & CO.	782.000	11,980			
08579W-10-3	BERRY PLASTICS GROUP INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	50.000	2,050			
086516-10-1	BEST BUY CO INC		06/03/2020	GOLDMAN, SACHS & CO.	486.000	39,959			
08862E-10-9	BEYOND MEAT INC		06/01/2020	Various	35.000	4,669			
S60980-32-3	BEZEQ ISRAELI TELECOMMUNICATION CO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,116.000	4,662			
05541T-10-1	BGC PARTNERS INC		05/20/2020	Various	1,089.000	2,954			
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	06/09/2020	Various	22,659.000	581,026			
G10879-10-7	BHP GROUP PLC	B	06/09/2020	Various	10,591.000	227,997			
S52987-81-5	BIC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	87.000	4,422			
SBD8DR-11-9	BIFFA PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	892.000	2,200			
G1093E-10-8	BIG YELLOW GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	311.000	3,831			
090043-10-0	BILL COM HOLDINGS INC		06/01/2020	Various	483.000	20,699			
S72403-71-0	BILLERUD AKTIEBOLAG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	415.000	5,946			
090572-20-7	BIO RAD LABORATORIES INC		06/03/2020	GOLDMAN, SACHS & CO.	76.000	35,776			
09073M-10-4	BIO TECHNE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	1.000	270			
09062X-10-3	BIOGEN INC		06/09/2020	Various	1,550.000	462,902			
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		06/01/2020	CITIGROUP GLOBAL MARKETS	189.000	12,156			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/26/2020	Various	2,580.000	280,509			
090931-10-6	BIOSPECIFICS TECHNOLOGIES		06/01/2020	CITIGROUP GLOBAL MARKETS	53.000	3,077			
090672-10-6	BIOTELEMETRY INC		06/01/2020	CITIGROUP GLOBAL MARKETS	56.000	2,633			
W2R76B-10-6	BIOVITRUM	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	439.000	10,112			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		06/01/2020	Various	33.000	1,191			
SB76D4-10-3	BKW N AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	37.000	3,311			
092113-10-9	BLACK HILLS CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	51.000	3,090			
09215C-10-5	BLACK KNIGHT INC		06/03/2020	Various	852.000	60,657			
09227Q-10-0	BLACKBAUD INC		04/17/2020	GOLDMAN, SACHS & CO.	25.000	1,263			
09239B-10-9	BLACKLINE INC		06/01/2020	Various	38.000	2,811			
S61022-67-9	BLACKMORES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	33.000	1,763			
09247X-10-1	BLACKROCK INC		06/09/2020	Various	1,865.000	1,006,845			
09260D-10-7	BLACKSTONE GROUP INC CLASS A		06/09/2020	Various	9,974.000	562,700			
09257W-10-0	BLACKSTONE MORTGAGE TRUST REIT CLA		04/17/2020	GOLDMAN, SACHS & CO.	38.000	823			
093712-10-7	BLOOM ENERGY CLASS A CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	113.000	949			
094235-10-8	BLOOMIN BRANDS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	34.000	392			
095229-10-0	BLUCORA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	220.000	2,519			
095306-10-6	BLUE BIRD CORP		06/01/2020	Various	604.000	7,180			
SBYQ0H-V1-9	BLUE PRISM GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	242.000	3,376			
SB1NV2-H7-4	BLUE SQUARE REAL ESTATE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	55.000	1,916			
09627Y-10-9	BLUEPRINT MEDICINES CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	11.000	729			
05591B-10-9	BMC STOCK HOLDINGS INC		04/17/2020	Various	569.000	9,388			

SCHEDULE D - PART 3

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

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S73096-81-0	BNP PARIBAS S.A.	B	06/09/2020	Various	19,770.000	651,775			
SB0112-05-8	BOARDWALK REAL ESTATE INVESTMENT TRUST	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	131.000	2,858			
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	06/09/2020	Various	47,500.000	148,358			
SB3FLW-H9-0	BODYCOTE PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	592.000	4,557			
097023-10-5	BOEING CO		06/26/2020	Various	4,947.000	847,280			
09739D-10-0	BOISE CASCADE COMPANY		05/20/2020	CITIGROUP GLOBAL MARKETS	110.000	3,432			
05561Q-20-1	BOK FINANCIAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	432.000	21,319			
097751-20-0	BOMBARDIER INC CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,215.000	1,608			
SBG6L7-29-7	BOOHOO GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,156.000	10,897			
09857L-10-8	BOOKING HOLDINGS INC		06/09/2020	Various	332.000	581,186			
099406-10-0	BOOT BARN HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	42.000	942			
099502-10-6	BOOZ ALLEN HAMILTON		06/03/2020	Various	543.000	42,927			
S62186-70-5	BORAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,887.000	7,499			
S20990-84-2	BORALEX INC CLASS A	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	196.000	4,447			
099724-10-6	BORG WARNER INC.		06/03/2020	Various	3,751.000	104,410			
SB1XF8-82-8	BOSKALIS WESTMINSTER CT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	239.000	4,720			
SBLNN0-G8-4	BOSSARD HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	18.000	2,744			
101044-10-5	BOSTON OMAHA CORP CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	242.000	3,877			
101121-10-1	BOSTON PPTYS INC		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	83.000	6,459			
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		04/17/2020	GOLDMAN, SACHS & CO.	101.000	704			
101137-10-7	BOSTON SCI ENTIFIC CORP COM		06/09/2020	Various	12,806.000	487,602			
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		04/17/2020	GOLDMAN, SACHS & CO.	18.000	702			
S01859-29-7	BOVIS HOMES GROUP PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	542.000	4,724			
SBKPNC-96-6	BOYD GROUP INCOME INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	51.000	7,567			
S07980-59-2	BP PLC	B	06/26/2020	Various	240,163.000	920,080			
B1306V-10-8	BPOST NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	273.000	1,842			
104674-10-6	BRADY CORPORATION		04/17/2020	GOLDMAN, SACHS & CO.	27.000	1,196			
Q6634U-10-6	BRAMBLES	B	06/26/2020	Various	24,652.000	183,424			
105368-20-3	BRANDYWINE REALTY		06/01/2020	Various	996.000	10,106			
SBZ1DP-29-6	BRAVIDA HOLDING	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	618.000	5,908			
SBZBHB-M3-2	BRAVURA SOLUTIONS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	996.000	3,072			
SB4YVF-56-3	BRENNTAG AG	B	06/26/2020	Various	3,256.000	176,217			
S61587-09-3	BREVILLE GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	254.000	3,962			
Q17659-10-5	BRICKWORKS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	209.000	2,267			
108035-10-6	BRIDGE BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	388.000	7,853			
J04578-12-6	BRIDGESTONE	B	06/26/2020	Various	20,500.000	659,659			
109043-10-9	BRIGGS & STRATTON CORP.		04/17/2020	GOLDMAN, SACHS & CO.	379.000	731			
10918L-10-3	BRIGHAM MINERALS INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	1,839.000	24,900			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		06/26/2020	Various	1,527.000	167,013			
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		04/17/2020	GOLDMAN, SACHS & CO.	494.000	11,164			
109641-10-0	BRINKER INTERNATIONAL, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	62.000	1,510			
109696-10-4	BRINKS COMPANY		05/20/2020	CITIGROUP GLOBAL MARKETS	67.000	2,715			
110122-10-8	BRISTOL MYERS SQUIBB CO		06/09/2020	Various	19,564.000	1,184,373			
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	06/09/2020	Various	17,780.000	704,895			
SB0N8Q-D5-6	BRITVIC PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	625.000	5,904			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	984.000	10,861			
11135F-10-1	BROADCOM INC		06/09/2020	Various	2,956.000	923,413			
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/03/2020	Various	1,367.000	153,622			
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	06/09/2020	Various	9,653.000	348,551			
114340-10-2	BROOKS AUTOMATION INC		04/17/2020	GOLDMAN, SACHS & CO.	31.000	1,052			
115236-10-1	BROWN & BROWN		06/03/2020	GOLDMAN, SACHS & CO.	806.000	34,094			
SB9B3F-G1-8	BRP SUBORDINATE VOTING INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	111.000	4,719			
116794-10-8	BRUKER CORP		04/17/2020	GOLDMAN, SACHS & CO.	45.000	1,689			
117043-10-9	BRUNSWICK CORP.		04/17/2020	GOLDMAN, SACHS & CO.	44.000	1,710			
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	04/21/2020	CITIGROUP GLOBAL MARKETS	120,617.000	174,456			
SB07ZB-W6-1	BUCHER INDUSTRIES AG-REG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	12.000	3,446			
12008R-10-7	BUILDERS FIRSTSOURCE		06/01/2020	Various	142.000	2,207			
S61274-53-6	BUNNINGS WAREHOUSE PROPERTY TRUST	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,002.000	2,630			
G16968-11-0	BUNZL	B	06/26/2020	Various	5,602.000	143,057			
G17000-10-5	BURBERRY GROUP	B	06/26/2020	Various	9,980.000	189,487			
SB1764-16-2	BURCKHARDT COMPRESSION HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	14.000	3,419			

SCHEDULE D - PART 3

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

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SB4L84-97-6	BURFORD CAPITAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	499.000	2,847			
S57822-06-6	BUZZI UNICEM SPA EUR0.6	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	231.000	4,980			
124411-10-9	BYLINE BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	431.000	4,853			
126501-10-5	C T S CORP.		06/01/2020	Various	120.000	2,591			
S56810-46-8	CA IMMOBILIEN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	188.000	6,269			
127055-10-1	CABOT CORP.		04/17/2020	GOLDMAN, SACHS & CO.	100.000	2,981			
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		04/17/2020	GOLDMAN, SACHS & CO.	22.000	2,620			
127097-10-3	CABOT OIL + GAS CORP COM		06/09/2020	Various	5,634.000	116,998			
127190-30-4	CACI INTERNATIONAL SERVICES		04/17/2020	GOLDMAN, SACHS & CO.	2.000	487			
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/03/2020	Various	1,229.000	100,232			
S61609-53-3	CAFE DE CORAL HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	4,139			
S3B74C-DH-6	CAIRN ENERGY PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,751.000	3,976			
128126-10-9	CALAMP CORP.		05/20/2020	Various	409.000	2,401			
128246-10-5	CALAVO GROWERS INC		04/17/2020	GOLDMAN, SACHS & CO.	77.000	5,009			
129500-10-4	CALERES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	58.000	382			
130570-20-6	CALIFORNIA RESOURCES CORP		04/17/2020	GOLDMAN, SACHS & CO.	1,359.000	2,242			
131193-10-4	CALLOWAY GOLF COMPANY		06/01/2020	CITIGROUP GLOBAL MARKETS	47.000	723			
133034-10-8	CAMDEN NATIONAL CORP		04/17/2020	GOLDMAN, SACHS & CO.	64.000	1,814			
133131-10-2	CAMDEN PROP		06/26/2020	Various	9,563.000	862,071			
134429-10-9	CAMPBELL SOUP CO		06/03/2020	GOLDMAN, SACHS & CO.	948.000	46,281			
135086-10-6	CANADA GOOSE HOLDINGS SUB VOTING I	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	178.000	4,119			
S21705-25-6	CANADIAN IMP BANK COM NPV	B	06/26/2020	Various	3,779.000	272,562			
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	06/09/2020	Various	1,120.000	293,764			
S21882-83-2	CANADIAN WESTERN BANK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	355.000	6,164			
S57726-27-5	CANCOM	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	108.000	5,733			
13765N-10-7	CANNAE HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	6.000	218			
S61723-23-5	CANON	B	06/09/2020	Various	18,500.000	388,047			
S61724-53-0	CANON MARKETING JAPAN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,076			
F13587-12-0	CAP GEMINI	B	06/26/2020	Various	1,790.000	193,112			
S61736-94-8	CAPCOM CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	7,278			
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,317.000	4,153			
139674-10-5	CAPITAL CITY BANK GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	192.000	3,533			
14040H-10-5	CAPITAL ONE FINL CORP		06/09/2020	Various	2,102.000	162,650			
SB61KF-83-9	CAPITAL POWER CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	289.000	5,937			
S63093-03-3	CAPITALAND LTD	B	06/09/2020	Various	229,100.000	502,360			
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		04/17/2020	GOLDMAN, SACHS & CO.	6.000	71			
14067E-50-6	CAPSTEAD MORTGAGE CORP		06/01/2020	Various	732.000	3,674			
141619-10-6	CARDIOVASCULAR SYSTEMS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	10.000	385			
14161W-10-5	CARDLYTICS INC		06/01/2020	Various	2,199.000	95,099			
G1991C-10-5	CARDTRONICS PLC CLASS A		04/17/2020	Various	483.000	8,942			
14167L-10-3	CAREDX INC		06/01/2020	CITIGROUP GLOBAL MARKETS	8.000	263			
14174T-10-7	CARETRUST REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	12.000	229			
141788-10-9	CARGURUS INC CLASS A		06/01/2020	Various	137.000	3,294			
142339-10-0	CARLISLE CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	21.000	2,564			
S41692-19-5	CARLSBERG AS CL B	B	06/09/2020	Various	2,418.000	330,661			
SB4Y02-30-1	CARMILA SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	251.000	3,444			
143658-30-0	CARNIVAL CORP		06/26/2020	Various	26,063.000	367,191			
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	511.000	6,180			
144285-10-3	CARPENTER TECHNOLOGY CORP.		05/20/2020	Various	103.000	2,153			
14448C-10-4	CARRIER GLOBAL CORP		06/26/2020	Various	16,642.000	277,171			
Q21411-12-1	CARSALES.COM LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	624.000	7,587			
146229-10-9	CARTER'S INC		06/01/2020	Various	177.000	13,908			
146869-10-2	CARVANA CLASS A		06/01/2020	Various	49.000	3,865			
S21792-54-4	CASCADES INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	226.000	2,454			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		06/30/2020	Various	280.000	13,730			
147528-10-3	CASEYS GENERAL STORES, INC.		06/30/2020	Various	623.000	91,894			
14808P-10-9	CASS INFORMATION SYSTEMS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	35.000	1,345			
W2084X-10-7	CASTELLUM	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	15,200.000	316,860			
14888U-10-1	CATALYST PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	188.000	840			
14912Y-20-2	CATCHMARK TIMBER TRUST INC TRUST C		04/17/2020	GOLDMAN, SACHS & CO.	381.000	2,789			
149123-10-1	CATERPILLAR INC		06/09/2020	Various	4,127.000	538,814			

SCHEDULE D - PART 3

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

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149205-10-6	CATO CORP NEW		05/20/2020	CITIGROUP GLOBAL MARKETS	276.000	3,003			
SBBP6J-80-4	CAVERION	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	475.000	3,210			
124805-10-2	CBIZ INC		04/17/2020	GOLDMAN, SACHS & CO.	44.000	992			
12503M-10-8	CBOE GLOBAL MARKETS INC		06/03/2020	GOLDMAN, SACHS & CO.	470.000	48,880			
12504L-10-9	CBRE GROUP INC		06/26/2020	Various	6,377.000	318,384			
12481V-10-4	CBTX INC		06/01/2020	CITIGROUP GLOBAL MARKETS	495.000	9,170			
S21715-73-5	CDN NAT RES COM NPV	B	06/09/2020	Various	17,808.000	291,208			
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	06/09/2020	Various	5,297.000	479,853			
12514G-10-8	CDW CORP/DE		06/26/2020	Various	4,102.000	465,813			
150602-20-9	CEDAR REALTY TRUST INC		05/20/2020	Various	2,138.000	1,629			
150870-10-3	CELANESE CORP		04/01/2020	CITIGROUP GLOBAL MARKETS	173.000	11,773			
S22633-62-2	CELESTICA INC SUB ORD VTG SHS NPV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	305.000	2,087			
SBFSSB-H4-9	CEMBRA MONEY BANK AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	101.000	9,840			
SB5TT1-87-2	CENTAMIN PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,253.000	5,069			
15135B-10-1	CENTENE CORP		06/09/2020	Various	6,120.000	400,610			
15189T-10-7	CENTERPOINT ENERGY INC		06/09/2020	Various	5,194.000	96,332			
SB01NX-04-1	CENTERRA GOLD INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	526.000	5,851			
153527-10-6	CENTRAL GARDEN & PET CO		04/17/2020	GOLDMAN, SACHS & CO.	36.000	1,162			
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	06/26/2020	Various	1,700.000	290,005			
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	12,924.000	6,111			
SBD31F-D8-1	CENTURIA INDUSTR UNITS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,598.000	3,472			
156432-10-6	CENTURY BANCORP INC -CL A		05/20/2020	CITIGROUP GLOBAL MARKETS	46.000	3,174			
156504-30-0	CENTURY COMMUNITIES INC		04/17/2020	GOLDMAN, SACHS & CO.	64.000	1,034			
156700-10-6	CENTURYLINK INC		06/26/2020	Various	12,686.000	133,811			
156727-10-9	CERENCE INC		04/17/2020	GOLDMAN, SACHS & CO.	165.000	3,363			
15677J-10-8	CERIDIAN HCM HOLDING INC		06/01/2020	Various	38.000	2,528			
SBNGN8-09-5	CERVED GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	533.000	3,833			
157210-10-5	CEVA INC		04/17/2020	GOLDMAN, SACHS & CO.	9.000	265			
125269-10-0	CF INDUSTRIES HOLDINGS		06/26/2020	Various	2,456.000	76,712			
SBJ2L5-75-0	CGI INC	B	06/09/2020	Various	3,813.000	242,631			
S67263-00-4	CHALLENGER LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,244.000	3,760			
15912K-10-0	CHANGE HEALTHCARE INC		06/01/2020	Various	982.000	10,300			
159864-10-7	CHARLES RIVER LAB		04/17/2020	GOLDMAN, SACHS & CO.	2.000	290			
808513-10-5	CHARLES SCHWAB		06/09/2020	Various	9,100.000	362,297			
SBGHY2-B1-7	CHARLOTTES WEB HLDGS INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	554.000	2,127			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/09/2020	Various	1,294.000	697,636			
SB15F6-S6-2	CHARTER HALL GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,055.000	7,006			
SBDB46-J2-7	CHARTER HALL LONG WALE REIT STAPLE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,450.000	4,253			
Q2308D-10-8	CHARTER HALL RETAIL REIT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,201.000	2,757			
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	06/26/2020	Various	2,704.000	288,798			
163072-10-1	CHEESECAKE FACTORY INC		06/01/2020	CITIGROUP GLOBAL MARKETS	329.000	6,618			
163086-10-1	CHEFS WAREHOUSE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	41.000	628			
163092-10-9	CHEGG INC		06/01/2020	CITIGROUP GLOBAL MARKETS	7.000	437			
16359R-10-3	CHEMED CORP		06/24/2020	Various	639.000	286,199			
16383L-10-6	CHEMOCENTRYX INC		06/11/2020	Various	1,858.000	107,410			
163851-10-8	CHEMOURS ORD		04/17/2020	GOLDMAN, SACHS & CO.	128.000	1,357			
16411R-20-8	CHENIERE ENERGY INC		06/26/2020	Various	4,754.000	233,010			
165303-10-8	CHESAPEAKE UTILITIES CORP		04/17/2020	GOLDMAN, SACHS & CO.	13.000	1,185			
166764-10-0	CHEVRON CORP		06/09/2020	Various	21,178.000	2,004,305			
16934Q-20-8	CHIMERA INVESTMENT CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	538.000	4,442			
169656-10-5	CHIPOTLE MEXICAN GRILL		06/09/2020	Various	365.000	381,772			
169905-10-6	CHOICE HOTELS INTL INC		04/17/2020	GOLDMAN, SACHS & CO.	30.000	2,196			
SB4P0G-71-3	CHORUS LTD NPV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,191.000	5,710			
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	06/26/2020	Various	2,382.000	219,463			
H1467J-10-4	CHUBB LTD		06/09/2020	Various	3,843.000	506,539			
S61956-09-0	CHUBU ELECTRIC POWER INC	B	05/07/2020	Various	5,100.000	70,761			
S61958-69-0	CHUDENKO CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	10,746			
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	06/09/2020	Various	1,800.000	261,210			
J07014-10-3	CHUGOKU BANK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	4,633			
171484-10-8	CHURCHILL DOWNS INC		04/17/2020	GOLDMAN, SACHS & CO.	92.000	8,968			
SBP3QY-Z2-9	CIA DE DISTRIBUCION INTEGRAL SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	168.000	3,136			

SCHEDULE D - PART 3

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

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SB15CL-93-0	CIE AUTOMOTIVE SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	388.000	6,816			
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	06/26/2020	Various	9,586.000	307,905			
125523-10-0	CIGNA CORPORATION		06/09/2020	Various	3,587.000	741,922			
172062-10-1	CINCINNATI FINL CORP		06/26/2020	Various	2,759.000	172,153			
17243V-10-2	CINEMARK HOLDINGS INC		05/20/2020	Various	968.000	11,407			
SB682F-M6-1	CINEPLEX INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	266.000	1,570			
G219AH-10-0	CINEWORLD GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,542.000	3,373			
172908-10-5	CINTAS COR P COM		06/26/2020	Various	2,015.000	460,814			
172755-10-0	CIRRUS LOGIC INC		04/17/2020	GOLDMAN, SACHS & CO.	18.000	1,265			
17275R-10-2	CISCO SYS INC		06/09/2020	Various	32,173.000	1,523,720			
172967-42-4	CITIGROUP INC		06/09/2020	Various	15,672.000	883,436			
S61973-04-6	CITIZEN WATCH LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,800.000	5,849			
174610-10-5	CITIZENS FINANCIAL GROUP		06/26/2020	Various	15,374.000	335,035			
177376-10-0	CITRIX SYS INC		06/26/2020	Various	3,190.000	455,764			
177835-10-5	CITY HOLDING CO		05/20/2020	CITIGROUP GLOBAL MARKETS	67.000	3,969			
178587-10-1	CITY OFFICE REIT INC		06/01/2020	Various	618.000	5,444			
SBD8HB-D3-3	CIVITAS SOCIAL HOUSING PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,597.000	2,147			
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	06/09/2020	Various	35,000.000	211,402			
184496-10-7	CLEAN HARBORS		06/03/2020	Various	298.000	18,976			
SBYQ8K-W7-0	CLEANAWAY WASTE MANAGEMENT LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,705.000	7,094			
18538R-10-3	CLEARWATER PAPER CORP		05/20/2020	Various	22.000	478			
18539C-10-5	CLEARWAY ENERGY INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	28.000	512			
18539C-20-4	CLEARWAY ENERGY INC CLASS C		04/17/2020	GOLDMAN, SACHS & CO.	19.000	374			
185899-10-1	CLEVELAND CLIFFS INC		06/01/2020	Various	1,414.000	6,513			
SB89J2-41-9	CLINIGEN GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	389.000	3,868			
S63284-05-3	CLINUVEL PHARMACEUTICALS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	136.000	2,391			
189054-10-9	CLOROX CO		06/26/2020	Various	1,154.000	235,286			
G22120-10-2	CLOSE BROTHERS GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	398.000	5,395			
18914U-10-0	CLOUDERA INC		06/05/2020	GOLDMAN, SACHS & CO.	1,738.000	17,128			
Y16600-10-4	CLP HOLDINGS LTD	B	06/09/2020	Various	22,500.000	229,469			
125720-10-5	CME GROUP INC.		06/09/2020	Various	2,621.000	494,407			
125896-10-0	CMS ENERGY CORP		06/26/2020	Various	6,427.000	380,457			
12621E-10-3	CNO FINANCIAL GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	838.000	11,229			
12653C-10-8	CNX RESOURCES CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	182.000	1,853			
191216-10-0	COCA COLA CO.		06/09/2020	Various	31,018.000	1,502,039			
191098-10-2	COCA COLA CONSOLIDATED INC		05/20/2020	Various	3.000	719			
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	D	06/26/2020	Various	3,412.000	135,525			
S62117-98-1	COCHLEAR LTD	B	06/26/2020	Various	1,707.000	225,099			
192108-50-4	COEUR MINING INC		06/01/2020	CITIGROUP GLOBAL MARKETS	955.000	5,682			
S41779-88-5	COFINIMMO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	28.000	3,854			
SBZCDF-X9-0	COGECO COMMUNICATIONS SUBORDINATE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	50.000	3,591			
192422-10-3	COGNEX CORP		06/09/2020	Various	3,138.000	167,593			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/26/2020	Various	5,272.000	295,475			
19247A-10-0	COHEN STEERS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	84.000	5,450			
192479-10-3	COHERENT, INC.		04/17/2020	GOLDMAN, SACHS & CO.	23.000	2,592			
192576-10-6	COHU INC		06/01/2020	CITIGROUP GLOBAL MARKETS	244.000	3,727			
Q26203-40-8	COLES GROUP LTD	B	06/26/2020	Various	20,025.000	214,730			
194014-10-6	COLFAX CORP		04/17/2020	GOLDMAN, SACHS & CO.	22.000	512			
194162-10-3	COLGATE PALMOLIVE CO		06/09/2020	Various	12,165.000	875,695			
SBYL7S-B4-5	COLLIERS INTERNATIONAL GROUP SUBOR	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	89.000	5,090			
19626G-10-8	COLONY CAPITAL INC CLASS A		06/01/2020	Various	3,091.000	6,748			
19625T-10-1	COLONY CREDIT REAL ESTATE INC CLAS		06/01/2020	CITIGROUP GLOBAL MARKETS	235.000	1,208			
197236-10-2	COLUMBIA BKG SYS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	311.000	7,095			
198287-20-3	COLUMBIA PROPERTY REIT INC TRUST		06/01/2020	CITIGROUP GLOBAL MARKETS	803.000	9,967			
198516-10-6	COLUMBIA SPORTSWEAR CO		06/01/2020	CITIGROUP GLOBAL MARKETS	75.000	5,636			
S66515-76-8	COMBA TELECOM SYSTEMS HOLDIN		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	6,000.000	2,446			
20030N-10-1	COMCAST CORP NEW CL A		06/09/2020	Various	38,733.000	1,614,895			
200340-10-7	COMERICA INC		04/01/2020	CITIGROUP GLOBAL MARKETS	161.000	4,374			
SB8N6Q-D5-0	COMFORIA RESIDENTIAL REIT INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	5,979			
199908-10-4	COMFORT SYSTEMS USA INC		04/17/2020	GOLDMAN, SACHS & CO.	37.000	1,241			
S66037-37-5	COMFORTDELGRO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	7,000.000	7,280			

SCHEDULE D - PART 3

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

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200525-10-3	COMMERCE BANCSHARES, INC.		05/14/2020	Various	316.000	16,277			
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	06/26/2020	Various	29,169.000	1,239,030			
20337X-10-9	COMMSCOPE HOLDING INC		06/01/2020	CITIGROUP GLOBAL MARKETS	35.000	361			
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC TRU		06/01/2020	Various	289.000	10,577			
204149-10-8	COMMUNITY TRUST BANCORP INC		04/17/2020	GOLDMAN, SACHS & CO.	84.000	2,744			
204166-10-2	COMMVAULT SYSTEMS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	20.000	821			
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	06/09/2020	Various	8,424.000	526,530			
SBYVFM-G1-8	COMPAGNIE GENERALE DE GEOPHYSIQUE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,934.000	3,213			
SBD6K4-57-9	COMPASS GROUP PLC	B	06/26/2020	Various	19,201.000	302,124			
M25722-10-5	COMPUGEN LTD	D	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	256.000	3,845			
SBMY7C-H1-5	COMPUGROUP MEDICAL N	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	62.000	4,884			
SBV9FP-30-9	COMPUTACENTER PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	239.000	4,812			
205306-10-3	COMPUTER PROGRAMS SYSTEMS		06/01/2020	Various	184.000	4,109			
S66872-47-4	COMSYS HOLDINGS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,914			
205887-10-2	CONAGRA BRANDS INC		06/26/2020	Various	9,191.000	309,822			
20605P-10-1	CONCHO RESOURCES INC		06/09/2020	Various	1,366.000	88,235			
207410-10-1	CONMED CORP		04/17/2020	GOLDMAN, SACHS & CO.	3.000	213			
20825C-10-4	CONOCOPHILLIPS		06/09/2020	Various	8,878.000	415,068			
209115-10-4	CONSOLIDATED EDISON INC		06/03/2020	Various	3,007.000	245,283			
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		06/26/2020	Various	2,580.000	445,747			
210373-10-6	CONSTELLATION PHARMACEUTICALS INC		06/24/2020	Various	3,461.000	123,179			
SBYX98-X0-5	CONSTRUCCIONES Y AUXILIAR DE FERRO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	126.000	4,577			
S61525-29-1	CONTACT ENERGY	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,610.000	6,460			
D16212-14-0	CONTINENTAL AG	B	06/26/2020	Various	3,202.000	272,312			
SBD3VF-W7-9	CONVATEC GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,343.000	8,022			
SBP4W2-06-1	CONZZETA AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4.000	3,575			
216648-40-2	COOPER COMPANIES INC		04/01/2020	CITIGROUP GLOBAL MARKETS	1.000	273			
SBFRSR-R7-8	CORBION NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	162.000	5,839			
218352-10-2	CORCEPT THERAPEUTICS INC		04/17/2020	GOLDMAN, SACHS & CO.	13.000	164			
218681-10-4	CORE MARK HOLDING CO INC		06/01/2020	CITIGROUP GLOBAL MARKETS	15.000	407			
21871N-10-1	CORECIVIC REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	493.000	5,819			
21871D-10-3	CORELOGIC INC		05/20/2020	CITIGROUP GLOBAL MARKETS	34.000	1,540			
218700-10-5	CORESITE RLTY CORP		04/27/2020	BANK OF AMERICA/MERRILL LYNCH	1,464.000	179,336			
21925Y-10-3	CORNERSTONE ONDEMAND INC		06/01/2020	Various	382.000	12,373			
219350-10-5	CORNING IN C COM		06/09/2020	Various	8,473.000	220,743			
S57304-09-9	CORPORACION FINANCIERA ALBA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	109.000	4,413			
SB3R1D-52-6	CORPORATE TRAVEL MANAGEMENT LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	471.000	3,128			
22052L-10-4	CORTEVA INC		06/26/2020	Various	7,983.000	228,811			
221006-10-9	CORVEL CORP		05/20/2020	Various	44.000	2,489			
SBYYLS-68-8	COSMO PHARMACEUTICALS NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	53.000	4,837			
SBYSGK-W9-3	COSTA GROUP HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	979.000	1,946			
22160N-10-9	COSTAR GROUP INC		06/26/2020	Various	650.000	407,676			
22160K-10-5	COSTCO WHS L CORP NEW COM		06/09/2020	Various	3,619.000	1,107,897			
SBYPHN-G0-9	COUNTRYSIDE PROP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,155.000	4,690			
22266L-10-6	COUPA SOFTWARE INC		06/09/2020	GOLDMAN, SACHS & CO.	1,032.000	231,777			
222795-50-2	COUSINS PROPERTIES REIT INC		04/17/2020	GOLDMAN, SACHS & CO.	17.000	541			
22282E-10-2	COVANTA HLDG CORP		06/01/2020	Various	351.000	3,104			
SBYTBW-Y9-8	COVESTRO AG	B	06/26/2020	Various	5,503.000	205,083			
22304C-10-0	COVETRUS INC		04/17/2020	GOLDMAN, SACHS & CO.	17.000	143			
223622-60-6	COWEN GROUP INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	530.000	6,816			
224399-10-5	CRANE CO.		04/17/2020	GOLDMAN, SACHS & CO.	43.000	2,282			
S02318-88-9	CRANSWICK PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	124.000	5,504			
224633-20-6	CRAWFORD CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	182.000	1,114			
225310-10-1	CREAD ACCEPTANCE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	13.000	4,526			
SBQJ2L-C5-3	CREATE RESTAURANTS HOLDINGS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	2,640			
SB3V2X-Q2-9	CREATE SD HOLDINGS CO		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,110			
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	06/26/2020	Various	20,413.000	183,085			
S62876-58-6	CREDIT CORP GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	193.000	2,061			
S65918-09-6	CREDIT SAISON LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	4,575			
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	06/26/2020	Various	47,197.000	437,220			
225447-10-1	CREE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	37.000	1,987			

SCHEDULE D - PART 3

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

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SB67C8-W8-3	CRESCENT POINT ENERGY	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,798.000	2,904			
SB8VZX-T9-0	CREST NICHOLSON HOLDINGS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	883.000	2,142			
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	06/26/2020	Various	6,573.000	233,699			
22663K-10-7	CRINETICS PHARMACEUTICALS INC		06/01/2020	Various	201.000	3,162			
H17182-10-8	CRISPR THERAPEUTICS AG	D	06/01/2020	CITIGROUP GLOBAL MARKETS	32.000	2,131			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		06/17/2020	STOCK DIVIDEND LPS	12,140.000	1,169,531			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		06/09/2020	Various	3,258.000	568,331			
228368-10-6	CROWN HOLDINGS INC		06/03/2020	Various	1,677.000	108,028			
228903-10-0	CRYOLIFE INC		06/01/2020	Various	83.000	1,830			
229050-30-7	CRYOPORT INC		04/17/2020	GOLDMAN, SACHS & CO.	148.000	2,441			
126349-10-9	CSG SYSTEMS INTERNATION		04/17/2020	GOLDMAN, SACHS & CO.	1.000	48			
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	06/09/2020	Various	3,171.000	618,305			
Q30297-11-5	CSR LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,182.000	2,981			
126402-10-6	CSW INDUSTRIALS INC		04/17/2020	GOLDMAN, SACHS & CO.	17.000	1,137			
126408-10-3	CSX CORP		06/09/2020	Various	6,107.000	452,634			
S58818-57-6	CTS EVENTIM AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	171.000	7,115			
229663-10-9	CUBESMART		05/29/2020	Various	19,146.000	489,522			
229899-10-9	CULLEN FROST BANKERS, INC.		05/20/2020	Various	315.000	19,722			
231021-10-6	CUMMINS IN C COM		06/09/2020	Various	1,813.000	322,879			
23131L-10-7	CURO GROUP HOLDINGS CORP		04/17/2020	GOLDMAN, SACHS & CO.	51.000	300			
231561-10-1	CURTIS WRIGHT CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	116.000	11,074			
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		06/03/2020	Various	4,490.000	45,669			
SB2863-82-3	CVS GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	259.000	3,273			
126650-10-0	CVS HEALTH CORPORATION		06/09/2020	Various	12,196.000	824,635			
SBD6GN-03-6	CYBG PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,495.000	3,950			
23331A-10-9	D R HORTON INC COM		06/26/2020	Various	6,357.000	331,283			
SB1Z4W-D0-0	DAETWYLER HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	18.000	3,509			
S62509-06-2	DAI NIPPON PRINTING LTD	B	06/26/2020	Various	12,900.000	296,387			
S62506-27-4	DAIDO STEEL CO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,137			
S62500-25-1	DAIFUKU LTD	B	06/26/2020	Various	2,400.000	189,867			
S66618-43-0	DAIHEN CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,570			
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	06/26/2020	Various	12,900.000	172,300			
J11257-10-2	DAIICHI SANKYO LTD	B	06/09/2020	Various	4,600.000	388,978			
S62531-32-2	DAIICHIKOSHO CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,994			
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	06/09/2020	Various	2,400.000	371,101			
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	490.000	4,142			
D1668R-12-3	DAIMLERCHRYSLER	B	06/09/2020	Various	16,509.000	588,628			
S62510-28-4	DAINIPPON SCREEN MANUFACTURING CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,670			
SBFYGQ-44-0	DAISHI HOKUETSU FINANCIAL GROUP IN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,048			
J11151-10-7	DAITO TRUST CONST JPY50	B	06/26/2020	Various	1,500.000	157,746			
SB0LNT-F5-5	DAIWA OFFICE INVESTMENT CORPORATION	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	5,542			
S62514-26-0	DAIWABO HOLDINGS CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	6,536			
234264-10-9	DAKTRONICS INC		05/20/2020	Various	671.000	3,094			
SBJMZD-W8-0	DALATA HOTEL GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,222.000	3,917			
235851-10-2	DANAHER CO RP COM		06/09/2020	Various	8,165.000	1,354,146			
K22272-11-4	DANSKE BANK	B	06/26/2020	Various	24,951.000	263,617			
237194-10-5	DARDEN RESTAURANTS INC		06/09/2020	Various	1,333.000	111,193			
SB1722-W1-7	DART GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	322.000	3,316			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		06/03/2020	GOLDMAN, SACHS & CO.	431.000	34,359			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	06/26/2020	Various	13,100.000	184,050			
BRSHNH-VC-0	DCC PLC	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	819.000	57,639			
S09633-18-1	DECHRA PHARMACEUTICALS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	258.000	9,008			
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		06/01/2020	Various	51.000	3,028			
243537-10-7	DECKERS OUTDOOR CORP		06/01/2020	Various	6.000	1,075			
244199-10-5	DEERE & CO.		06/09/2020	Various	2,542.000	410,459			
D1TOKZ-10-3	DELIVERY HERO	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	651.000	57,123			
S71695-17-5	DELONGHI SPA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	168.000	4,406			
G2709G-10-7	DELPHI TECHNOLOGIES PLC		04/17/2020	GOLDMAN, SACHS & CO.	81.000	700			
247361-70-2	DELTA AIR LINES, INC.		05/19/2020	CITIGROUP GLOBAL MARKETS	139.000	3,028			
SB05L3-64-2	DENA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	3,743			
24823R-10-5	DENALI THERAPEUTICS INC		06/01/2020	Various	81.000	2,193			

SCHEDULE D - PART 3

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

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S63098-20-6	DENKI KAGAKU KOGYO K.K	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,896			
J12075-10-7	DENSO CORP	B	06/26/2020	Various	4,100.000	162,334			
24906P-10-9	DENTSPLY SIRONA INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	738.000	30,014			
SBFYTT-C2-5	DERMAPHARM HOLDING	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	66.000	3,287			
S02652-74-1	DERWENT LONDON PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	172.000	5,858			
S21419-41-1	DESCARTES SYSTEMS GROUP INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	237.000	12,471			
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	06/09/2020	Various	1,283.000	222,565			
D1854M-10-2	DEUTSCHE EUROSHOP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	186.000	2,625			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	06/26/2020	Various	47,035.000	720,646			
D2046U-17-6	DEUTSCHE WOHNEN	B	06/26/2020	Various	10,457.000	434,485			
25179M-10-3	DEVON ENERGY CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	2,186.000	25,576			
252131-10-7	DEXCOM INC		06/09/2020	Various	739.000	275,641			
Q3190P-10-0	DEXUS PROPERTY GROUP	B	06/26/2020	Various	33,237.000	208,687			
SBYSS4-Q7-7	DFDS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	101.000	3,118			
G42089-11-3	DIAGEO	B	06/09/2020	Various	18,277.000	662,099			
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	160.000	7,307			
25278X-10-9	DIAMONDBACK ENERGY INC		06/09/2020	Various	2,506.000	114,298			
252784-30-1	DIAMONDROCK HOSPITALITY CO		06/01/2020	CITIGROUP GLOBAL MARKETS	334.000	1,884			
D2837E-19-1	DIC ASSET AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	189.000	2,538			
S62508-21-3	DIC CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	7,523			
253031-10-8	DICERNA PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	105.000	2,192			
S42474-94-0	DIETEREN SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	77.000	4,269			
S63094-22-1	DIGITAL GARAGE INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,369			
253868-10-3	DIGITAL REALTY TRUST INC		06/09/2020	Various	3,262.000	461,624			
253922-10-8	DIME COMMUNITY BANCSHARES		05/20/2020	CITIGROUP GLOBAL MARKETS	231.000	3,206			
254423-10-6	DINE BRANDS GLOBAL INC		04/17/2020	GOLDMAN, SACHS & CO.	18.000	610			
254543-10-1	DIODES INC		04/17/2020	GOLDMAN, SACHS & CO.	16.000	756			
S01826-63-5	DIPLOMA PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	277.000	6,100			
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		06/26/2020	Various	12,103.000	243,746			
25470M-10-9	DISH NETWORK CORP		06/26/2020	Various	2,620.000	89,009			
254687-10-6	DISNEY WALT CO		06/09/2020	Various	14,750.000	1,806,183			
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		05/20/2020	Various	429.000	1,281			
SB4Y7R-14-3	DIXONS CARPHONE PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,816.000	4,206			
SB710P-M2-6	DKSH HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	81.000	5,184			
256163-10-6	DOCUSIGN INC		06/09/2020	Various	2,266.000	321,821			
25659T-10-7	DOLBY LABORATORIES CL A		04/17/2020	GOLDMAN, SACHS & CO.	12.000	699			
256677-10-5	DOLLAR GENERAL CORP		06/09/2020	Various	2,454.000	458,745			
256746-10-8	DOLLAR TREE INC		06/09/2020	Various	2,784.000	258,484			
SB4TP9-G2-2	DOLLARAMA INC	B	06/09/2020	Various	5,712.000	190,735			
SBYSXJ-B2-5	DOMETIC GROUPINARY SHARES	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	673.000	6,036			
25746U-10-9	DOMINION ENERGY INC		06/09/2020	Various	7,007.000	603,746			
25754A-20-1	DOMINOS PIZZA INC		06/03/2020	Various	155.000	59,874			
SB07SF-G7-6	DOMINOS PIZZA ENTERPRISES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	162.000	7,626			
SBYN59-13-8	DOMINOS PIZZA GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,197.000	4,555			
257651-10-9	DONALDSON CO.		04/17/2020	GOLDMAN, SACHS & CO.	46.000	1,944			
25787G-10-0	DONNELLEY FINANCIAL SOLUTIONS INC		05/20/2020	Various	615.000	3,842			
25960P-10-9	DOUGLAS EMMETT INC		04/17/2020	GOLDMAN, SACHS & CO.	141.000	4,353			
260003-10-8	DOVER CORP COM		06/26/2020	Various	3,172.000	324,497			
260557-10-3	DOW INC		06/09/2020	Various	7,027.000	301,383			
J12432-12-6	DOWA HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,072			
S64655-73-1	DOWNER EDI LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,696.000	5,091			
S51692-18-4	DRAEGERWERK AG - PFD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	24.000	1,957			
262037-10-4	DRIL QUIP		05/20/2020	Various	276.000	8,757			
G2848Q-12-3	DS SMITH PLC	B	06/30/2020	Various	35,012.000	146,573			
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	06/26/2020	Various	3,175.000	345,814			
233331-10-7	DTE ENERGY CO		06/26/2020	Various	1,899.000	214,948			
264147-10-9	DUCOMMUN INC		04/17/2020	GOLDMAN, SACHS & CO.	45.000	1,073			
S51199-01-6	DUERR AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	176.000	4,592			
H2082J-10-7	DUFRY GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	162.000	4,785			
26441C-20-4	DUKE ENERGY HLDG CORP		06/09/2020	Various	7,217.000	643,677			
264411-50-5	DUKE RLTY CORP		06/03/2020	Various	3,426.000	117,442			

SCHEDULE D - PART 3

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

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SB1CKQ-73-7	DUNELM GROUP PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	286.000	4,175			
265504-10-0	DUNKIN' BRANDS GROUP INC		06/30/2020	Various	3,395.000	209,662			
26614N-10-2	DUPONT DE NEMOURS INC		06/09/2020	Various	16,157.000	725,024			
268170-88-6	DYNEX CAPITAL REIT INC		05/20/2020	CITIGROUP GLOBAL MARKETS	35.000	469			
269246-40-1	E TRADE FINANCIAL CORP		06/26/2020	Various	3,163.000	157,552			
D24914-13-3	E.ON AG CMN STK	B	06/26/2020	Various	20,309.000	231,073			
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	06/09/2020	Various	4,454.000	359,687			
26969P-10-8	EAGLE MATERIALS INC		04/17/2020	GOLDMAN, SACHS & CO.	57.000	3,235			
269796-10-8	EAGLE PHARMACEUTICALS INC		06/01/2020	Various	81.000	4,238			
SB0NHM-M3-0	EARTH CHEMICAL CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	7,622			
27579R-10-4	EAST WEST BANCORP INC		06/26/2020	Various	2,948.000	107,419			
277276-10-1	EASTGROUP PROPERTY		06/01/2020	CITIGROUP GLOBAL MARKETS	23.000	2,646			
277432-10-0	EASTMAN CH EM CO COM		06/26/2020	Various	1,580.000	117,080			
SB7KR2-P8-8	EASYJET PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	416.000	3,470			
G29183-10-3	EATON CORP PLC		06/09/2020	Various	4,353.000	400,851			
278265-10-3	EATON VANCE CORP		06/29/2020	Various	1,369.000	49,813			
S63027-00-7	EBARA CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	7,032			
278642-10-3	EBAY INC		06/09/2020	Various	8,165.000	380,600			
278715-20-6	EBIX INC		06/01/2020	Various	67.000	1,435			
S54683-24-8	EBRO PULEVA SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	143.000	2,965			
278768-10-6	ECHOSTAR CORP		04/17/2020	GOLDMAN, SACHS & CO.	13.000	403			
SBYVZ9-82-2	ECN CAPITAL CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	946.000	2,681			
278865-10-0	ECOLAB INC		06/26/2020	Various	1,971.000	440,921			
28035Q-10-2	EDGEWELL PERSONAL CARE		04/17/2020	GOLDMAN, SACHS & CO.	28.000	715			
281020-10-7	EDISON INTL		06/26/2020	Various	3,657.000	222,868			
28106W-10-3	EDITAS MEDICINE INC		06/01/2020	Various	85.000	2,314			
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/09/2020	Various	7,513.000	569,996			
SB0LF1-88-7	EFG INTERNATIONAL AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	353.000	2,505			
28249H-10-4	EIDOS THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	58.000	2,836			
F2924U-10-6	EIFFAGE	B	06/26/2020	Various	2,047.000	191,280			
S63072-00-3	EISAI LTD	B	06/09/2020	Various	2,200.000	177,573			
268603-10-7	EL POLLO LOCO INC		06/01/2020	CITIGROUP GLOBAL MARKETS	258.000	3,586			
28414H-10-3	ELANCO ANIMAL HEALTH INC		06/26/2020	Various	4,727.000	108,916			
N14506-10-4	ELASTIC NV		06/01/2020	Various	90.000	7,928			
SBHZJ5-Y9-4	ELDORADO GOLD CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	387.000	3,719			
28470R-10-2	ELDORADO RESORTS INC		06/01/2020	Various	304.000	5,465			
S03096-44-3	ELECTROCOMPONENTS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,136.000	9,351			
285512-10-9	ELECTRONIC ARTS INC		06/09/2020	Various	3,003.000	356,462			
SB0M42-T2-5	ELEKTA AB	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	856.000	7,964			
SB7FNM-Q2-1	ELEMENT FINANCIAL CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,046.000	7,780			
28618M-10-6	ELEMENT SOLUTIONS INC		04/17/2020	GOLDMAN, SACHS & CO.	112.000	988			
26856L-10-3	ELF BEAUTY INC		06/01/2020	Various	59.000	747			
532457-10-8	ELI LILLY & CO		06/09/2020	Various	10,320.000	1,548,476			
SBVSS7-90-7	ELIS SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	580.000	6,777			
28852N-10-9	ELLINGTON FINANCIAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	283.000	2,937			
SBK5MW-J3-3	EMBRACER GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	437.000	6,125			
29084Q-10-0	EMCOR GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	128.000	7,931			
S26500-50-4	EMERA INC	B	06/26/2020	Various	7,607.000	306,583			
291011-10-4	EMERSON ELEC CO		06/09/2020	Various	8,732.000	542,141			
SB61D1-Y0-5	EMIS GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	341.000	4,518			
SB7ZGK-34-0	EML PAYMENTS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	984.000	2,252			
SB03PQ-Z8-1	EMMI AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4.000	3,482			
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		06/01/2020	Various	1,626.000	12,383			
292218-10-4	EMPLOYERS HOLDINGS INC		04/17/2020	GOLDMAN, SACHS & CO.	17.000	579			
E41759-10-6	ENAGAS S.A.	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	2,782.000	63,169			
29251M-10-6	ENANTA PHARMACEUTICALS INC		06/01/2020	Various	49.000	2,513			
SBD0CR-V6-3	ENAV SPA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	809.000	3,650			
S24661-49-8	ENBRIDGE INC	B	06/09/2020	Various	16,047.000	531,405			
S54919-66-7	ENCAVIS AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	255.000	3,722			
292562-10-5	ENCORE WIRE CORP		06/01/2020	Various	64.000	2,826			
SBDGN4-L2-7	ENDEAVOUR MINING CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	214.000	5,161			

SCHEDULE D - PART 3

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

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E41222-11-3	ENDESA SA EUR1.2	B	06/26/2020	Various	3,050.000	77,249			
29272B-10-5	ENDURANCE INTERNATIONAL GROUP HOLD		04/17/2020	GOLDMAN, SACHS & CO.	1,253.000	3,007			
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	06/09/2020	Various	52,793.000	447,240			
SB627L-W9-9	ENEOS HOLDINGS INC	B	06/26/2020	Various	111,900.000	410,977			
29272W-10-9	ENERGIZER HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	54.000	2,333			
29270J-10-0	ENERGY RECOVERY INC		05/20/2020	CITIGROUP GLOBAL MARKETS	455.000	3,544			
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		05/27/2020	Various	1,958.000	32,535			
29275Y-10-2	ENERSYS		05/20/2020	CITIGROUP GLOBAL MARKETS	224.000	13,738			
S22822-37-3	ENGHOUSE SYSTEMS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	122.000	6,494			
S71450-56-3	ENI SPA	B	06/26/2020	Various	50,228.000	477,286			
S67676-77-5	ENLIGHT RENEWABLE ENERGY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,340.000	3,565			
29355A-10-7	ENPHASE ENERGY INC		06/01/2020	CITIGROUP GLOBAL MARKETS	19.000	1,147			
G3075P-10-1	ENSTAR GROUP LTD		06/01/2020	CITIGROUP GLOBAL MARKETS	15.000	2,118			
29362U-10-4	ENTEGRIS INC		04/17/2020	GOLDMAN, SACHS & CO.	15.000	795			
29364G-10-3	ENTERGY CORP		06/26/2020	Various	2,168.000	222,862			
SBRJ2V-C4-5	ENTRA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	552.000	6,991			
29404K-10-6	ENVESTNET INC		06/01/2020	Various	111.000	6,727			
29415F-10-4	ENVISTA HOLDINGS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	196.000	3,670			
26875P-10-1	EOG RESOUR CES INC COM		06/09/2020	Various	6,639.000	369,356			
29414B-10-4	EPAM SYSTEMS INC		06/03/2020	Various	507.000	104,628			
SBDZV1-16-5	EPIROC CLASS A	B	06/26/2020	Various	14,675.000	177,673			
29428V-10-4	EPIZYME INC		06/01/2020	CITIGROUP GLOBAL MARKETS	14.000	240			
294268-10-7	EPLUS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	88.000	6,430			
26884U-10-9	EPR PROPERTIES		06/01/2020	Various	164.000	4,860			
26884L-10-9	EQT CORPORATION		05/20/2020	CITIGROUP GLOBAL MARKETS	142.000	1,893			
294429-10-5	EQUIFAX IN C COM		06/26/2020	Various	1,012.000	175,888			
29444U-70-0	EQUINIX REIT INC		06/09/2020	Various	1,519.000	1,036,260			
R8413J-10-3	EQUINOR ASA	B	06/26/2020	Various	18,527.000	278,411			
SBKLNP-13-1	EQUINOX GOLD CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	510.000	5,684			
29452E-10-1	EQUITABLE HOLDINGS INC		06/26/2020	Various	6,246.000	134,373			
29460X-10-9	EQUITY BANCSHARES INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	274.000	4,529			
294628-10-2	EQUITY COMMONWEALTH REIT		04/17/2020	GOLDMAN, SACHS & CO.	63.000	2,135			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		06/03/2020	Various	5,562.000	346,972			
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/03/2020	GOLDMAN, SACHS & CO.	712.000	43,881			
S53370-93-8	ERG SPA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	149.000	3,216			
W26049-11-9	ERICSSON NAMN-AKTIER B	B	06/26/2020	Various	35,238.000	321,511			
29530P-10-2	ERIE IDEMNITY CO CL A		06/03/2020	GOLDMAN, SACHS & CO.	238.000	43,587			
296315-10-4	ESCO TECHNOLOGIES INC		06/01/2020	Various	35.000	2,766			
G3198U-10-2	ESSENT GROUP LTD		06/01/2020	CITIGROUP GLOBAL MARKETS	553.000	18,996			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		06/11/2020	Various	4,218.000	60,164			
F31668-10-0	ESSILORLUXOTTICA SA	B	06/09/2020	Various	2,938.000	400,837			
SBF1K7-P7-9	ESSITY CLASS B	B	06/26/2020	Various	7,950.000	252,270			
518439-10-4	ESTEE LAUDER COS.		06/09/2020	Various	1,651.000	333,324			
F3322K-10-4	EUROFINS SCIENTIFIC	B	06/26/2020	Various	212.000	138,418			
S06886-66-7	EUROMONEY INSTL INVESTOR PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	439.000	4,228			
SB04M8-J6-4	EURONAV NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	415.000	3,344			
298736-10-9	EURONET WORLDWIDE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	89.000	8,402			
SBNBNS-G0-4	EURONEXT NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	114.000	11,442			
SBZ076-96-6	EUROPRIS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	671.000	3,214			
F3692M-12-8	EUTELSAT COMMUNICATIONS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	484.000	4,469			
29975E-10-9	EVENTBRITE CLASS A INC		06/01/2020	CITIGROUP GLOBAL MARKETS	175.000	1,612			
29977A-10-5	EVERCORE PARTNETS INC C-A		04/17/2020	GOLDMAN, SACHS & CO.	4.000	221			
G3223R-10-8	EVEREST RE GROUP LTD		06/26/2020	Various	1,079.000	218,296			
30034W-10-6	EVERGY INC		06/26/2020	Various	8,710.000	538,139			
30034T-10-3	EVERI HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	251.000	1,599			
30040W-10-8	EVERSOURCE ENERGY		06/26/2020	Various	3,214.000	274,654			
30040P-10-3	EVERTEC INC		05/20/2020	CITIGROUP GLOBAL MARKETS	296.000	8,362			
SB3X0F-91-7	EVOLUTION MINING LTD	B	06/09/2020	Various	38,621.000	147,773			
30057T-10-5	EVOQUA WATER TECHNOLOGIES CORP		05/20/2020	Various	23.000	406			
S58119-17-3	EVOTEC AG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	339.000	9,226			
30063P-10-5	EXACT SCIENCES CORP		06/09/2020	Various	1,866.000	162,945			

SCHEDULE D - PART 3

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

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30161N-10-1	EXELON CORP COM		06/26/2020	Various	9,785.000	391,479			
30212W-10-0	EXP WORLD HOLDINGS INC		04/17/2020	GOLDMAN, SACHS & CO.	214.000	1,753			
30212P-30-3	EXPEDIA IN C DEL COM		06/09/2020	Various	3,467.000	235,264			
302130-10-9	EXPEDITORS INTL WA INC COM		06/26/2020	Various	3,616.000	282,535			
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	06/26/2020	Various	10,042.000	356,094			
30225T-10-2	EXTRA SPACE STORAGE INC		06/26/2020	Various	15,485.000	1,399,595			
30226D-10-6	EXTREME NETWORKS		06/01/2020	CITIGROUP GLOBAL MARKETS	1,692.000	5,597			
30231G-10-2	EXXON MOBIL CORP		06/09/2020	Various	83,833.000	3,807,809			
S63277-03-2	EZAKI GLICO CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,772			
315616-10-2	F5 NETWORKS INC		04/01/2020	CITIGROUP GLOBAL MARKETS	92.000	9,543			
W7888D-19-9	FABEGE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	545.000	6,372			
G3323L-10-0	FABRINET		04/17/2020	GOLDMAN, SACHS & CO.	2.000	123			
30303M-10-2	FACEBOOK INC		06/09/2020	Various	18,879.000	4,418,036			
303075-10-5	FACTSET RESEARCH SYSTEMS		06/03/2020	GOLDMAN, SACHS & CO.	116.000	36,342			
SB1PQH-S6-2	FAES FARMA SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,289.000	5,248			
SB281L-72-9	FAGRON NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	197.000	4,143			
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	06/09/2020	Various	979.000	291,934			
S61312-61-7	FANCL CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,932			
J13440-10-2	FANUC LTD JPY50	B	06/09/2020	Various	1,800.000	315,662			
J1346E-10-0	FAST RETAILING CO	B	06/09/2020	Various	600.000	313,329			
311900-10-4	FASTENAL CO		06/03/2020	Various	2,722.000	101,537			
SB0LC9-F2-8	FASTIGHETS BALDER B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	222.000	8,464			
31189P-10-2	FATE THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	22.000	697			
SBG1YK-N5-0	FATTAL HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	42.000	1,816			
30257X-10-4	FB FINANCIAL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	262.000	5,815			
30239F-10-6	FBL FINANCIAL GROUP INC CL A		05/20/2020	CITIGROUP GLOBAL MARKETS	235.000	8,469			
313148-30-6	FEDERAL AGRICULTURAL MORTGAGE CORPORATIO		05/20/2020	Various	75.000	4,358			
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		06/09/2020	Various	5,923.000	445,551			
313855-10-8	FEDERAL SIGNAL CORP.		04/17/2020	GOLDMAN, SACHS & CO.	41.000	1,130			
314211-10-3	FEDERATED INVESTORS		05/20/2020	Various	102.000	2,217			
31428X-10-6	FEDEX CORP		06/09/2020	Various	4,570.000	594,726			
G3421J-10-6	FERGUSON LTD		06/26/2020	Various	2,153.000	174,697			
SBD6G5-07-6	FERRARI NV	B	05/05/2020	Various	762.000	118,594			
SB1XH2-C0-8	FERREXPO PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	868.000	1,846			
E49512-11-9	FERROVIAL SA	B	06/26/2020	Various	15,314.960	432,757			
SBRJ9B-J2-9	FEVERTREE DRINKS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	250.000	6,275			
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	06/26/2020	Various	8,347.000	83,362			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/09/2020	Various	5,554.000	779,690			
316773-10-0	FIFTH THIRD BANCORP		06/26/2020	Various	7,387.000	165,572			
317585-40-4	FINANCIAL INSTITUTIONS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	484.000	7,991			
T4R999-10-4	FINECOBANK BANCA FINECO	B	06/26/2020	Various	7,863.000	98,976			
S23391-77-4	FINNING INTERNATIONAL INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	419.000	5,694			
31816Q-10-1	FIREEYE INC		06/01/2020	Various	18.000	206			
31847R-10-2	FIRST AMERICAN FINANCIAL		04/17/2020	GOLDMAN, SACHS & CO.	34.000	1,520			
319383-20-4	FIRST BUSEY CORP		04/17/2020	GOLDMAN, SACHS & CO.	198.000	3,295			
31946M-10-3	FIRST CITIZENS BCSH CL A		06/01/2020	Various	26.000	9,639			
31983A-10-3	FIRST COMMUNITY BANCSHARES		05/20/2020	CITIGROUP GLOBAL MARKETS	407.000	8,331			
S31477-77-1	FIRST DERIVATIVES PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	114.000	3,573			
32020R-10-9	FIRST FINL BANKSHARES INC		04/17/2020	GOLDMAN, SACHS & CO.	34.000	872			
32051X-10-8	FIRST HAWAIIAN INC		06/09/2020	Various	1,494.000	25,758			
320517-10-5	FIRST HORIZON NATL CORP		05/20/2020	Various	3,770.000	31,370			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		04/17/2020	GOLDMAN, SACHS & CO.	8.000	285			
S61238-15-0	FIRST INTL BANK ISRAEL		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	568.000	12,051			
32076V-10-3	FIRST MAJESTIC SILVER CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	496.000	4,916			
320817-10-9	FIRST MERCHANTS CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	119.000	3,042			
33616C-10-0	FIRST REPUBLIC BANK		06/26/2020	Various	2,643.000	299,252			
336433-10-7	FIRST SOLAR		04/17/2020	GOLDMAN, SACHS & CO.	16.000	675			
33767D-10-5	FIRSTCASH INC		05/20/2020	Various	9.000	663			
G34604-10-1	FIRSTGROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,568.000	2,204			
SBJMKS-J5-4	FIRSTSERVICE CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	93.000	9,338			
337738-10-8	FISERV INC COM		06/09/2020	Various	5,427.000	587,264			

SCHEDULE D - PART 3

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

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S63402-50-7	FISHER & PAYKEL HEALTHCARE CORP. L	B	06/09/2020	Various	11,235.000	203,334			
33829M-10-1	FIVE BELOW INC		06/01/2020	Various	1,042.000	71,745			
33833Q-10-6	FIVE POINT HOLDINGS CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	1,039.000	5,437			
SBGGSK-Q1-5	FJORDKRAFT HOLDING	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	317.000	2,579			
SBYVQY-G8-5	FLATEX N AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	38.000	1,913			
339041-10-5	FLEETCOR TECHNOLOGIES I		06/09/2020	Various	798.000	213,296			
S63416-06-9	FLETCHER BUILDING LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,374.000	5,632			
33938J-10-6	FLEXION THERAPEUTICS INC		06/01/2020	Various	174.000	1,897			
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		05/19/2020	Various	2,055.000	20,263			
S63521-47-0	FLIGHT CENTRE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	448.000	3,414			
302445-10-1	FLIR SYSTEMS INC		06/26/2020	Various	2,471.000	108,435			
339750-10-1	FLOOR DECOR HOLDINGS INC CLASS A		06/01/2020	Various	34.000	1,539			
N33101-10-1	FLOW TRADERS NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	81.000	2,900			
34354P-10-5	FLOWSERVE CORPORATION		06/01/2020	CITIGROUP GLOBAL MARKETS	801.000	21,659			
S52635-74-5	FLSMIDTH & CO A/S	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	115.000	3,320			
SBYQ84-81-6	FLUGHAFEN ZUERICH AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	41.000	5,313			
SB28V4-40-1	FLUIDRA SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	189.000	2,500			
343873-10-5	FLUSHING FINANCIAL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	798.000	8,685			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	06/09/2020	Various	1,524.910	206,199			
31620R-30-3	FNF GROUP INC		06/09/2020	Various	5,749.000	171,822			
S57871-15-4	FOMENTO CONST Y CONTR	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	198.000	1,873			
344849-10-4	FOOT LOCKER INC		04/17/2020	GOLDMAN, SACHS & CO.	62.000	1,419			
S43500-35-4	FORBO HOLDING AG-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4.000	5,777			
345370-86-0	FORD MTR C O DEL COM PAR U		06/26/2020	Various	117,054.000	626,837			
34553D-10-1	FORESCOUT TECHNOLOGIES INC		04/17/2020	GOLDMAN, SACHS & CO.	2.000	65			
346232-10-1	FORESTAR GROUP INC		05/20/2020	Various	139.000	1,852			
S60862-53-9	FORTESCUE METALS GROUP LTD	B	06/09/2020	Various	15,564.000	159,213			
34959E-10-9	FORTINET INC		06/09/2020	Various	1,920.000	245,956			
S23472-00-4	FORTIS INC COM	B	06/26/2020	Various	9,018.000	357,155			
34959J-10-8	FORTIVE CORP		06/26/2020	Various	2,921.000	198,913			
SB1XDP-T6-0	FORTNOX	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	158.000	4,326			
X2978Z-11-8	FORTUM OYJ EUR3.40	B	06/26/2020	Various	5,209.000	100,732			
SB5T50-H7-0	FORTUNE UNITS TRUST	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,000.000	3,597			
349853-10-1	FORWARD AIR CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	138.000	6,492			
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		06/01/2020	Various	499.000	10,567			
S63299-47-3	FP CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	7,993			
F6866T-10-0	FRANCE TELECOM	B	06/26/2020	Various	29,177.000	358,099			
SB29NF-31-2	FRANCO NEVADA CORP	B	06/09/2020	Various	1,982.000	257,831			
353469-10-9	FRANKLIN COVEY COMPANY		06/01/2020	Various	51.000	1,024			
353514-10-2	FRANKLIN ELECTRIC, INC.		04/17/2020	GOLDMAN, SACHS & CO.	38.000	1,885			
354613-10-1	FRANKLIN RES INC		04/01/2020	CITIGROUP GLOBAL MARKETS	707.000	11,213			
35471R-10-6	FRANKLIN STREET PROPERTIES		06/01/2020	CITIGROUP GLOBAL MARKETS	1,401.000	7,184			
SB17NZ-47-9	FRASERS CENTREPOINT TRUST	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,400.000	3,976			
SBYYFH-Z2-0	FRASERS LOGISTICS & COMMERCIAL UNI	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	13,200.000	11,267			
SB1SK0-S6-9	FREENET AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	309.000	4,976			
SBF379-83-4	FRENI BREMBO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	490.000	4,532			
D27348-12-3	FRESENIUS SE & CO KGAA	B	06/09/2020	Various	4,315.000	214,664			
G36738-10-5	FRESH DEL MONTE PRODUCE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	5.000	118			
358039-10-5	FRESHPET INC		06/01/2020	CITIGROUP GLOBAL MARKETS	12.000	1,014			
35904G-10-7	FRONT YARD RESIDENTIAL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	195.000	1,451			
SB020Q-Y3-2	FRONTIER REAL ESTATE INVESTMENT CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	6,322			
SBDDJS-X3-1	FRONTLINE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	2,070			
J14208-10-2	FUJI FILM HLDGS CO NPV	B	06/09/2020	Various	3,400.000	156,434			
S63564-95-9	FUJI KYUKO CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,239			
S63565-92-3	FUJI MACHINE MANUFACTURING CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	3,502			
S63568-48-9	FUJI OIL CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,147			
S60837-04-4	FUJI SEAL INTERNATIONAL INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	3,894			
S63567-07-7	FUJIKURA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	900.000	2,590			
S63568-26-5	FUJITEC CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,512			
S63642-83-9	FUJITSU GENERAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,098			
S63569-45-3	FUJITSU LTD	B	06/26/2020	Various	1,800.000	195,034			

SCHEDULE D - PART 3

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

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359694-10-6	FULLER (H.B.) CO.		04/17/2020	GOLDMAN, SACHS & CO.	124.000	3,978			
360271-10-0	FULTON FINANCIAL CORP		06/01/2020	Various	552.000	6,028			
S63573-68-7	FUNAI SOKEN HOLDINGS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,503			
361008-10-5	FUNKO INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	140.000	531			
S63575-62-5	FURUKAWA ELECTRIC CO LTD JPY50	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,844			
36118A-10-0	FUSION PHARMACEUTICALS INC	A	06/26/2020	MORGAN STANLEY	200.000	3,400			
S63477-12-9	FUSO CHEMICAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,649			
SBYZN9-04-0	FUTURE PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	280.000	4,383			
SB01FL-G6-2	G4S PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,120.000	5,760			
Q3973C-11-0	G8 EDUCATION LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,612.000	2,191			
SBYQCQ-32-5	GALENICA AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	69.000	4,925			
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	06/26/2020	Various	12,222.000	146,109			
S03718-47-5	GAMES WORKSHOP GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	89.000	8,751			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/26/2020	Various	21,180.000	575,565			
366651-10-7	GARTNER GROUP INC NEW		06/26/2020	Various	2,215.000	267,431			
E5499B-12-3	GAS NATURAL SDG	B	06/26/2020	Various	7,543.000	139,036			
361448-10-3	GATX CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	144.000	8,912			
SBJYRD-P5-7	GAZTRANSPORT & TECHNIGAZ SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	64.000	4,887			
S06870-61-2	GB GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	629.000	5,186			
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		04/17/2020	GOLDMAN, SACHS & CO.	103.000	1,733			
SB8460-Z4-8	GCP STUDENT LIVING PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,726.000	5,668			
SB0C2C-Q3-8	GDF SUEZ CMN STK	B	06/26/2020	Various	19,385.000	254,152			
SB1WGG-93-8	GEBERIT AG	B	06/26/2020	Various	885.000	441,225			
F4268U-17-1	GECINA	B	05/13/2020	BANK OF AMERICA/MERRILL LYNCH	2,245.000	258,469			
368736-10-4	GENERAC HOLDINGS INC		04/03/2020	Various	200.000	17,354			
369550-10-8	GENERAL DYNAMICS CORP		06/09/2020	Various	2,964.000	462,034			
369604-10-3	GENERAL EL EC CO COM		06/09/2020	Various	94,764.000	755,358			
370334-10-4	GENERAL MLS INC		06/26/2020	Various	10,600.000	647,751			
37045V-10-0	GENERAL MOTORS CO		06/09/2020	Various	14,798.000	434,532			
371532-10-2	GENESCO, INC.		04/17/2020	GOLDMAN, SACHS & CO.	31.000	533			
SBF41G-Y9-0	GENKY DRUGSTORES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,300			
S45957-39-6	GENMAB	B	06/09/2020	Various	488.000	140,375			
371901-10-9	GENTEX CORP		04/17/2020	GOLDMAN, SACHS & CO.	106.000	2,537			
37253A-10-3	GENTHERM INC		06/01/2020	CITIGROUP GLOBAL MARKETS	227.000	9,207			
372460-10-5	GENUINE PARTS CO		06/26/2020	Various	3,199.000	286,131			
G3827X-10-5	GENUS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	173.000	7,496			
36162J-10-6	GEO GROUP REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	88.000	1,059			
S43417-83-1	GEORG FISCHER AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	10.000	8,564			
S29566-62-7	GEORGE WESTON LTD.	B	06/26/2020	Various	3,357.000	240,930			
030067-93-2	GERRESHEIMER AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	76.000	7,017			
W3443C-10-7	GETINGE B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	490.000	9,096			
374297-10-9	GETTY REALTY CORP		04/17/2020	GOLDMAN, SACHS & CO.	25.000	603			
SB44WH-97-8	GIBSON ENERGY INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	636.000	9,867			
375558-10-3	GILEAD SCIENCES INC		06/09/2020	Various	12,087.000	918,826			
S52490-80-2	GIMV NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	146.000	8,407			
376370-10-5	GLACIER BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	360.000	14,162			
S40586-29-9	GLANBIA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	637.000	7,221			
S09252-88-3	GLAXOSMITHKLINE PLC	B	06/09/2020	Various	37,585.000	784,925			
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	06/09/2020	Various	70,351.000	152,145			
G3933F-10-5	GLOBAL INDEMNITY LTD CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	143.000	3,350			
379378-20-1	GLOBAL NET LEASE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	692.000	9,797			
37940X-10-2	GLOBAL PAYMENTS INC.		06/09/2020	Various	4,943.000	838,370			
37959E-10-2	GLOBE LIFE INC		06/03/2020	Various	3,074.000	245,981			
S63742-26-6	GLORY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,824			
S61701-67-8	GMO INTERNET INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,528			
36251C-10-3	GMS INC		06/01/2020	Various	108.000	1,809			
S45010-93-1	GN STORE NORD	B	06/26/2020	Various	3,340.000	174,594			
G87976-10-9	GO-AHEAD GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	143.000	1,460			
380237-10-7	GODADDY INC CLASS A		04/21/2020	CITIGROUP GLOBAL MARKETS	1,679.000	108,144			
SB15F5-K1-3	GOLD ROAD RESOURCES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,261.000	2,588			
V39076-13-4	GOLDEN AGRI RESOURCES	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	32,900.000	3,492			

SCHEDULE D - PART 3

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

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38141G-10-4	GOLDMAN SA CHS GROUP INC		06/09/2020	Various	5,146.000	1,029,961			
S63761-69-6	GOLDWIN INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	6,536			
S62991-92-2	GOODMAN PROPERTY TRUST		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,437.000	3,171			
S63658-66-0	GPT GROUP	B	06/26/2020	Various	69,781.000	194,209			
384109-10-4	GRACO, INC.		04/17/2020	GOLDMAN, SACHS & CO.	46.000	2,150			
SB00MZ-44-3	GRAFTON GROUP UNITS PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	714.000	5,781			
S61023-31-3	GRAINCORP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	745.000	2,104			
G40432-11-7	GRAINGER	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,771.000	6,214			
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	225.000	5,197			
38741L-10-7	GRANITE POINT MORTGAGE TRUST INC		05/20/2020	Various	256.000	1,301			
SB9GS0-88-7	GRANITE REAL ESTATE INVESTMENT STA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	114.000	5,864			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		04/17/2020	GOLDMAN, SACHS & CO.	40.000	527			
389375-10-6	GRAY TELEVISION INC		05/20/2020	CITIGROUP GLOBAL MARKETS	404.000	5,478			
390607-10-9	GREAT LAKES DREDGE DOCK CO		05/20/2020	Various	247.000	2,062			
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	368.000	2,853			
391416-10-4	GREAT WESTERN BANCORP INC		06/01/2020	Various	166.000	2,919			
392709-10-1	GREEN BRICK PARTNERS INC		06/01/2020	Various	1,002.000	9,011			
39304D-10-2	GREEN DOT CORP-CLASS A		06/26/2020	Various	2,005.000	89,550			
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		06/01/2020	CITIGROUP GLOBAL MARKETS	332.000	2,191			
SB630S-B3-7	GREGGS PUBLIC LIMITED COMPANY	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	314.000	6,240			
397624-20-6	GREIF INC CLASS B		05/20/2020	Various	9.000	347			
D2854Z-13-5	GRENKE N AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	70.000	5,400			
39874R-10-1	GROCERY OUTLET HOLDING CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	49.000	1,827			
398905-10-9	GROUP 1 AUTOMOTIVE		05/20/2020	Various	57.000	3,137			
SB1Y9T-B3-1	GROUPE DANONE	B	06/26/2020	Various	5,084.000	360,498			
SB7VQL-46-0	GROUPE FNAC SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	83.000	3,431			
S67442-50-9	GS YUASA CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	3,539			
40131M-10-9	GUARDANT HEALTH INC		06/01/2020	CITIGROUP GLOBAL MARKETS	65.000	5,742			
401617-10-5	GUESS INC		06/01/2020	Various	192.000	1,565			
40171V-10-0	GUIDEWIRE SOFTWARE INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	636.000	58,308			
S63980-88-2	GUNMA BANK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,500.000	4,763			
093671-10-5	H&R BLOCK INC		06/01/2020	Various	155.000	2,556			
SBGM8D-W6-7	H&R REAL ESTATE INVESTMENT TRUST	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	439.000	3,146			
S64006-26-5	HACHIJUNI BANK LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,600.000	6,075			
405024-10-0	HAEMONETICS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	3.000	330			
G4280E-10-5	HALFORDS GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	857.000	1,598			
406216-10-1	HALLIBURTON CO		06/09/2020	Various	18,717.000	182,991			
S04052-07-2	HALMA PLC	B	06/26/2020	Various	11,406.000	328,229			
S64058-70-4	HAMAMATSU PHOTONICS	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	1,600.000	71,438			
S57356-42-0	HAMBORNER REIT AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	282.000	2,761			
407497-10-6	HAMILTON LANE INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	20.000	1,157			
G42730-10-7	HAMMERSON	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,274.000	2,239			
S64083-52-0	HANG LUNG GROUP HKD1	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	4,650			
Y30327-10-3	HANG SENG BANK	B	06/26/2020	Various	6,300.000	106,574			
41043F-20-8	HANGER INC		06/01/2020	Various	195.000	3,446			
S64086-64-8	HANKYU HANSHIN HOLDINGS INC	B	06/26/2020	Various	8,500.000	301,157			
410495-20-4	HANMI FINANCIAL CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	966.000	8,624			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		06/01/2020	Various	74.000	2,062			
410867-10-5	HANOVER INS GROUP INC CO		04/17/2020	GOLDMAN, SACHS & CO.	29.000	2,904			
S64088-24-8	HANWA CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,489			
412822-10-8	HARLEY DAVIDSON INC		06/01/2020	CITIGROUP GLOBAL MARKETS	840.000	19,093			
S61081-79-0	HARMONIC DRIVE SYSTEMS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,487			
415864-10-7	HARSCO CORP.		05/20/2020	Various	65.000	590			
416515-10-4	HARTFORD FINANCIAL SVCS GRP		06/26/2020	Various	7,244.000	292,632			
S61735-08-0	HARVEY NORMAN HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,684.000	4,086			
418056-10-7	HASBRO INC COM		06/26/2020	Various	3,004.000	224,777			
J18984-10-4	HASEKO CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	8,825			
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		04/17/2020	GOLDMAN, SACHS & CO.	6.000	252			
419879-10-1	HAWAIIAN HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	423.000	5,579			
420877-20-1	HAYN INTERNATIONAL		05/20/2020	CITIGROUP GLOBAL MARKETS	214.000	4,798			
S04161-02-2	HAYS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,038.000	5,895			

SCHEDULE D - PART 3

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

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S66879-91-7	HAZAMA ANDO CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	900.000	5,205			
40412C-10-1	HCA Healthcare Inc		06/09/2020	Various	2,775.000	304,034			
40416M-10-5	HD SUPPLY HOLDINGS INC		04/01/2020	CITIGROUP GLOBAL MARKETS	426.000	10,948			
SBFZYR-L1-2	HEALIUS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,267.000	2,648			
421906-10-8	HEALTHCARE SERVICES GROUP INC		06/01/2020	Various	47.000	1,058			
42226A-10-7	HEALTHEQUITY INC		06/01/2020	Various	26.000	1,431			
42250P-10-3	HEALTHPEAK PROPERTIES INC		06/26/2020	Various	33,152.000	868,068			
42222N-10-3	HEALTHSTREAM INC		04/17/2020	GOLDMAN, SACHS & CO.	150.000	3,860			
422347-10-4	HEARTLAND EXPRESS INC		04/17/2020	GOLDMAN, SACHS & CO.	175.000	3,411			
422704-10-6	HECLA MINING CO.		04/17/2020	GOLDMAN, SACHS & CO.	176.000	382			
422806-20-8	HEICO CORP CL A		06/26/2020	Various	1,783.000	162,542			
D31709-10-4	HEIDELBERGCEMENT	B	06/26/2020	Various	2,597.000	142,384			
SB0CCH-46-3	HEINEKEN HOLDING	B	06/26/2020	Various	5,777.000	484,367			
S77925-59-2	HEINEKEN NV	B	06/09/2020	Various	2,849.000	275,402			
S64195-81-1	HEIWA CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,019			
SBDVLQ-Z9-7	HELLOFRESH	D	06/15/2020	STOCK DIVIDEND LPS	46,666.000	1,990,305			
SBYWH8-S0-4	HELLOFRESH	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	310.000	16,525			
SBK6QW-F0-7	HELVETIA HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	75.000	6,975			
423650-10-3	HEMISPHERE MEDIA GROUP INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	536.000	4,883			
S50024-65-2	HENKEL AG	B	06/26/2020	Various	2,542.000	215,217			
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	06/26/2020	Various	12,775.000	206,833			
426281-10-1	HENRY JACK & ASSOCIATES		06/03/2020	GOLDMAN, SACHS & CO.	211.000	37,642			
S75980-03-7	HERA SPA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,653.000	6,220			
G4412G-10-1	HERBALIFE LTD		04/17/2020	GOLDMAN, SACHS & CO.	11.000	351			
42704L-10-4	HERC HOLDINGS INC		06/24/2020	Various	2,514.000	70,552			
426927-10-9	HERITAGE COMMERCE CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	1,496.000	11,523			
42726M-10-6	HERITAGE CRYSTAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	474.000	7,778			
42722X-10-6	HERITAGE FINANCIAL CORP		06/01/2020	Various	132.000	2,426			
101914-81-0	HERON THERAPEUTICS INC		04/01/2020	CANCELLED TRADE	(441.000)	(5,177)			
427746-10-2	HERON THERAPEUTICS INC		04/17/2020	GOLDMAN, SACHS & CO.	842.000	15,376			
427866-10-8	HERSHEY COMPANY		06/26/2020	Various	1,803.000	240,294			
42805E-30-6	HESKA CORP.		04/17/2020	GOLDMAN, SACHS & CO.	40.000	2,363			
42809H-10-7	HESS CORP		06/26/2020	Various	2,656.000	144,840			
42824C-10-9	HEWLETT PACKARD ENTERPRISE		06/03/2020	Various	3,629.000	37,500			
W40063-10-4	HEXAGON AB	B	06/26/2020	Various	6,932.000	400,260			
428291-10-8	HEXCEL CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	260.000	8,161			
SBXBZB-01-2	HEXPOL CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	958.000	7,097			
428567-10-1	HIBBETT SPORTS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	252.000	4,425			
431284-10-8	HIGHWOODS PROPERTIES		06/02/2020	Various	6,126.000	238,746			
S04270-30-2	HILL AND SMITH HOLDINGS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	218.000	3,327			
432748-10-1	HILLTOP HOLDINGS INC		06/01/2020	Various	134.000	2,308			
43283X-10-5	HILTON GRAND VACATIONS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	229.000	5,130			
S60757-23-4	HIROSHIMA BANK LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,600.000	7,546			
S64004-33-6	HIS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	2,963			
G4593F-13-8	HISCOX LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	823.000	7,962			
J20454-12-0	HITACHI	B	06/26/2020	Various	8,500.000	289,555			
S64291-59-4	HITACHI CAPITAL CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,408			
S64292-34-5	HITACHI TRANSPORT SYSTEM LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,674			
SBWODD-81-9	HKBN LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,500.000	4,374			
40425J-10-1	HMS HLDGS CORP		06/30/2020	Various	2,709.000	84,648			
S64390-40-4	HOGY MEDICAL CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,082			
S64313-25-7	HOKKAIDO ELECTRIC POWER	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	2,690			
J21903-10-9	HOKUHOKU FINANCIAL GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	5,004			
J22050-10-8	HOKURIKU ELECTRIC POWER	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	3,194			
436106-10-8	HOLLYFRONTIER CORP		06/03/2020	GOLDMAN, SACHS & CO.	988.000	33,305			
SBDQQ1-Q5-6	HOLMEN CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	224.000	7,147			
436440-10-1	HOLOGIC, INC.		06/26/2020	Various	4,270.000	203,427			
436893-20-0	HOME BANCSHARES INC		04/17/2020	GOLDMAN, SACHS & CO.	1,565.000	20,267			
S24341-80-2	HOME CAPITAL GROUP INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	332.000	4,919			
437076-10-2	HOME DEPOT INC		06/09/2020	Various	11,461.000	2,876,097			
SBYYTF-B6-6	HOMESERVE PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	697.000	11,159			

SCHEDULE D - PART 3

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

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43785V-10-2	HOMESTREET INC.		04/17/2020	GOLDMAN, SACHS & CO.	221.000	4,777			
437872-10-4	HOMETRUST BANCSHARES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	255.000	3,810			
J22302-11-1	HONDA MOTOR CO., LTD.	B	06/26/2020	Various	36,300.000	886,604			
438516-10-6	HONEYWELL INTERNATIONAL INC		06/09/2020	Various	5,652.000	877,967			
S64365-57-0	HONG KONG AND CHINA GAS	B	06/26/2020	Various	144,300.000	240,819			
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	06/09/2020	Various	9,300.000	349,837			
440327-10-4	HORACE MANN EDUCATORS		04/17/2020	GOLDMAN, SACHS & CO.	24.000	830			
S64379-47-2	HORIBA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,273			
440452-10-0	HORMEL FOODS CORP		06/03/2020	GOLDMAN, SACHS & CO.	811.000	38,660			
D33875-11-9	HORNBACH HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	59.000	4,890			
44107P-10-4	HOST HOTELS & RESORTS INC		06/03/2020	Various	10,685.000	131,975			
441593-10-0	HOULIHAN LOKEY INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	6.000	341			
S64405-03-8	HOUSE FOODS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,462			
44267D-10-7	HOWARD HUGHES CORP		04/17/2020	GOLDMAN, SACHS & CO.	2.000	104			
S05576-81-4	HOWDEN JOINERY GROUP PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,337.000	9,067			
443201-10-8	HOWMET AEROSPACE INC		04/03/2020	EXCHANGE	2,372.000	30,635			
J22848-10-5	HOYA CORPORATION	B	06/26/2020	Various	3,600.000	332,385			
40434L-10-5	HP INC		06/09/2020	Various	13,889.000	237,873			
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	06/09/2020	GOLDMAN, SACHS & CO.	204,775.000	1,054,264			
443510-60-7	HUBBELL INC		04/17/2020	GOLDMAN, SACHS & CO.	34.000	4,096			
443573-10-0	HUBSPOT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	21.000	4,165			
443628-10-2	HUDBAY MINERALS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	815.000	2,459			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		04/17/2020	GOLDMAN, SACHS & CO.	78.000	1,921			
S44491-37-1	HUFVUDSTADEN A		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	295.000	3,668			
D34902-10-2	HUGO BOSS N AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	166.000	5,022			
S44474-76-5	HUHTAMAKI OYJ	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	233.000	9,182			
SBJ04C-42-8	HULIC REIT INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4.000	4,976			
444859-10-2	HUMANA INC COM		06/09/2020	Various	1,332.000	521,368			
445658-10-7	HUNT TRANSPORT SVC		06/03/2020	Various	404.000	45,248			
446150-10-4	HUNTINGTON BANCSHARES INC		06/26/2020	Various	64,194.000	528,171			
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/26/2020	Various	1,042.000	202,250			
447011-10-7	HUNTSMAN		04/17/2020	GOLDMAN, SACHS & CO.	149.000	2,320			
447462-10-2	HURON CONSULTING GR INC		06/01/2020	CITIGROUP GLOBAL MARKETS	86.000	3,491			
S26238-36-0	HUSKY ENERGY INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,096.000	3,589			
S66596-66-9	HYAKUGO BANK LTD/THE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,900.000	5,803			
SB28XL-F6-6	HYPOPORT N	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	10.000	4,431			
S64496-29-2	HYSAN DEVELOPMENT CO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	6,412			
449253-10-3	IAA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	81.000	3,036			
44919P-50-8	IAC/INTERACTIVE CORP		06/09/2020	Various	950.000	254,207			
450913-10-8	IAMGOLD CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,248.000	4,939			
SB288C-92-0	IBERDROLA	B	06/26/2020	Various	46,350.000	527,840			
S64561-02-0	IBIDEN CO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,839			
44925C-10-3	ICF INTERNATIONAL INC		06/01/2020	Various	62.000	4,112			
G4740B-10-5	ICHOR HOLDINGS		06/01/2020	CITIGROUP GLOBAL MARKETS	242.000	5,527			
451107-10-6	IDACORP INC		04/17/2020	GOLDMAN, SACHS & CO.	7.000	671			
45167R-10-4	IDEX CORP		06/03/2020	GOLDMAN, SACHS & CO.	298.000	49,426			
45168D-10-4	IDEXX LABS CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,597.000	518,801			
SBF0YK-62-9	IDORSIA N LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	243.000	7,751			
SBDB6D-D1-8	IDP EDUCATION PTY LTDINARY	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	410.000	4,353			
44951W-10-6	IES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	120.000	2,737			
SB060F-B7-5	IG GROUP HOLDINGS CMN STK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	769.000	7,717			
S64669-85-6	IHI CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	4,339			
G47567-10-5	IHS MARKIT LTD		06/26/2020	Various	5,204.000	379,110			
902104-10-8	II VI INC		06/01/2020	CITIGROUP GLOBAL MARKETS	309.000	14,754			
452308-10-9	ILLINOIS TOOL WKS INC		06/09/2020	Various	3,462.000	617,074			
452327-10-9	ILLUMINA INC		06/09/2020	Various	1,188.000	425,360			
S69575-75-1	ILUKA RESOURCES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,008.000	5,900			
45245E-10-9	IMAX CORP		06/01/2020	Various	422.000	5,039			
SBNCBD-46-8	IMCD NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	122.000	11,481			
G47152-11-4	IMI PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	620.000	7,017			
SBFZ5B-Q7-1	IMMOFINANZ AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	235.000	4,017			

SCHEDULE D - PART 3

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

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S04544-92-0	IMPERIAL TOBACCO GROUP	B	06/26/2020	Various	16,357.000	312,323			
S64592-19-9	INABA DENKI SANGYO CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	8,920			
45332Y-10-9	INARI MEDICAL INC		05/22/2020	MORGAN STANLEY	100.000	1,900			
G47320-20-8	INCHCAPE PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,291.000	7,761			
Q4887E-12-7	INCITEC PIVOT LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,749.000	6,103			
45337C-10-2	INCYTE CORPORATION		06/09/2020	Various	1,983.000	190,919			
S64395-67-6	INDEPENDENCE GROUP NL	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,284.000	4,286			
45378A-10-6	INDEPENDENCE REALTY TRUST REIT INC		06/01/2020	Various	436.000	3,979			
453838-60-9	INDEPENDENT BANK CORP. (MICHIGAN)		06/01/2020	CITIGROUP GLOBAL MARKETS	480.000	6,458			
45384B-10-6	INDEPENDENT BANK GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	133.000	4,245			
SBP9QL-90-1	INDITEX SA	B	06/26/2020	Various	11,129.000	327,721			
S45579-99-2	INDUSTRIA MACCHINE AUTOMATIC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	58.000	3,490			
SB24HH-65-4	INDUSTRIAL & INFRASTRUCTURE		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	8,058			
S64169-80-8	INDUSTRIAL BUILDINGS CORPORATION	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,658.000	4,814			
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES TR		06/01/2020	Various	126.000	2,325			
SB0LDB-X7-1	INDUTRADE AB		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	203.000	8,020			
S46817-24-3	INFICON HOLDING AG-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	7.000	5,416			
D35415-10-4	INFINEON TECHNOLOGIES AG	B	06/09/2020	Various	10,844.000	254,041			
45667G-10-3	INFINERA CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	112.000	568			
SB18RC-03-7	INFOMART CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	4,144			
S64592-86-8	INFRATIL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,316.000	6,977			
SBZ573-90-5	ING GROEP NV	B	06/09/2020	Various	101,972.000	589,523			
S41968-97-5	INGENICO GROUP SA	B	06/26/2020	Various	775.000	111,604			
45687V-10-6	INGERSOLL RAND INC		06/26/2020	Various	3,649.000	114,839			
SBZCNH-W2-1	INGHAMS GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,085.000	2,380			
457030-10-4	INGLES MARKETS INC CL A		05/20/2020	Various	54.000	1,920			
457187-10-2	INGREDION INC		06/03/2020	GOLDMAN, SACHS & CO.	389.000	33,353			
E64515-39-3	INMOBILIARIA COLONIAL SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	757.000	6,674			
SB29TN-V3-4	INNERGEX RENEWABLE ENERGY INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	312.000	4,375			
45768S-10-5	INNOSPEC INC		04/17/2020	GOLDMAN, SACHS & CO.	33.000	2,343			
45780L-10-4	INOGEN INC		06/01/2020	CITIGROUP GLOBAL MARKETS	17.000	655			
J2467E-10-1	INPEX CORP	B	06/09/2020	Various	7,100.000	51,668			
45782B-10-4	INSEEGO CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	289.000	3,110			
45765U-10-3	INSIGHT ENTERPRISES INC		04/17/2020	GOLDMAN, SACHS & CO.	4.000	193			
457669-30-7	INSMED INC		05/20/2020	Various	46.000	1,131			
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	36.000	3,001			
45780R-10-1	INSTALLED BUILDING PRODUCTS INC		04/17/2020	GOLDMAN, SACHS & CO.	45.000	1,861			
45774W-10-8	INSTEEL INDS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	299.000	4,997			
Q49361-10-0	INSURANCE AUSTRALIA GRP.	B	06/26/2020	Various	35,876.000	153,378			
45826H-10-9	INTEGER HOLDINGS CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	16.000	1,286			
G4796T-10-9	INTEGRAFIN HOLDINGS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	651.000	3,658			
458140-10-0	INTEL CORP		06/09/2020	Various	41,934.000	2,617,260			
45826J-10-5	INTELLIA THERAPEUTICS INC		06/01/2020	Various	62.000	1,233			
S4433B-39-0	INTER PARFUMS		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	53.000	2,372			
458334-10-9	INTER PARFUMS INC		06/01/2020	Various	59.000	2,748			
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	06/26/2020	Various	6,882.000	342,771			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		06/26/2020	Various	4,069.000	397,049			
458665-30-4	INTERFACE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	158.000	1,296			
SBYT1D-J1-5	INTERMEDIATE CAPITAL GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	666.000	10,532			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/09/2020	Various	8,538.000	1,111,386			
46005L-10-1	INTERNATIONAL MONEY EXPRESS INC		04/17/2020	GOLDMAN, SACHS & CO.	32.000	264			
460146-10-3	INTERNATIONAL PAPER CO		06/03/2020	GOLDMAN, SACHS & CO.	988.000	36,477			
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/26/2020	Various	10,590.000	191,457			
S51614-07-1	INTERPUMP GROUP SPA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,947			
SB1L9R-12-6	INTERRENT REAL ESTATE INVESTMENT T	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	354.000	3,725			
S52066-21-4	INTERROLL HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	4,025			
46071F-10-3	INTERSECT ENT INC		06/01/2020	Various	128.000	1,389			
SBW4NR-74-4	INTERSHOP HOLDING N AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	2,984			
SBZ241-34-7	INTERTRUST NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	380.000	6,479			
46116X-10-1	INTRA CELLULAR THERAPIES INC		06/01/2020	Various	50.000	1,033			
W4662R-10-6	INTRUM JUSTITIA AB	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	204.000	3,745			

SCHEDULE D - PART 3

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

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461202-10-3	INTUIT INC.		06/09/2020	Various	2,480.000	720,634			
46120E-60-2	INTUITIVE SURGICAL INC		06/09/2020	Various	1,036.000	599,818			
SBMBL9-L9-4	INVESCO OFFICE J-REIT REIT INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	30.000	3,888			
SB17BB-Q5-5	INVESTEC PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,821.000	3,608			
S56795-91-7	INVESTOR B	B	06/26/2020	Various	7,519.000	416,004			
46146L-10-1	INVESTORS BANCORP INC		04/17/2020	GOLDMAN, SACHS & CO.	471.000	3,895			
461730-50-9	INVESTORS REAL ESTATE TRUST REIT		04/17/2020	GOLDMAN, SACHS & CO.	38.000	2,234			
SB00ST-P1-4	INVINCIBLE INVESTMENT REIT CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	20.000	5,160			
46185L-10-3	INVITAE CORP		06/01/2020	Various	134.000	2,078			
46187W-10-7	INVITATION HOMES INC		04/02/2020	CITIGROUP GLOBAL MARKETS	15,719.000	318,444			
462222-10-0	IONIS PHARMACEUTICALS INC		06/26/2020	Various	2,439.000	140,619			
S67143-94-1	IOOF HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	923.000	3,112			
SBS7K5-S1-6	IPH LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	750.000	3,835			
44988Q-10-6	IQHQ INC NPV		05/27/2020	EXCHANGE	1,750,000.000	26,250,000			
46266C-10-5	IQVIA HOLDINGS INC		06/09/2020	Various	1,804.000	270,962			
S47832-11-8	IREN SPA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,706.000	4,232			
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	598.000	4,488			
46284V-10-1	IRON MOUNTAIN INC		05/01/2020	Various	5,638.000	138,770			
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		04/17/2020	GOLDMAN, SACHS & CO.	21.000	217			
SBKJ9R-T5-3	ISS A S	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	420.000	6,654			
45031U-10-1	ISTAR FINANCIAL		06/01/2020	CITIGROUP GLOBAL MARKETS	465.000	4,838			
SBD2Z8-S7-8	ITALGAS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,053.000	6,122			
J2501P-10-4	ITOCHU CORP JPY50	B	06/26/2020	Various	15,800.000	345,471			
465741-10-6	ITRON INC		06/01/2020	CITIGROUP GLOBAL MARKETS	73.000	4,654			
45073V-10-8	ITT INC		04/17/2020	GOLDMAN, SACHS & CO.	54.000	2,640			
46579R-10-4	IVANHOE MINES LTD CLASS A	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,954.000	5,523			
S64682-04-0	IWATANI CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,500			
SBYVQY-S0-9	IWG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,945.000	6,323			
S64682-82-6	IYO BANK (THE)	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	800.000	4,887			
S64681-52-1	IZUMI	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,332			
J28711-10-9	J FRONT RETAILING	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	4,666			
48123V-10-2	J2 GLOBAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	58.000	4,457			
466313-10-3	JABIL CIRC UIT INC COM		05/20/2020	CITIGROUP GLOBAL MARKETS	240.000	7,392			
469814-10-7	JACOBS ENGINEERING GROUP INC		06/26/2020	Various	3,111.000	267,432			
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC	B	06/26/2020	Various	8,226.000	137,070			
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	05/20/2020	Various	108.000	1,970			
S64703-51-5	JAPAN AVIATION ELECTRONICS		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	2,687			
SBF0QW-T5-0	JAPAN ELEVATOR SERVICE HOLDINGS LT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,221			
SB15T1-R2-8	JAPAN EXCELLENT INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4.000	4,649			
SB1530-B1-7	JAPAN HOTEL INVESTMENT REIT CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	12.000	4,958			
SBQ25C-20-1	JAPAN INVESTMENT ADVISER LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	948			
J27093-10-3	JAPAN LIFELINE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	3,963			
SB07NL-19-0	JAPAN LOGISTICS FUND INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	5,437			
J27523-10-9	JAPAN REAL ESTATE INV	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	22.000	120,321			
SB15T1-S3-5	JAPAN RENTAL HOUSING INVESTM		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	7.000	6,525			
S64706-85-6	JAPAN STEEL WORKS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	5,685			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	04/21/2020	CITIGROUP GLOBAL MARKETS	10,400.000	190,299			
G50736-10-0	JARDINE MATHESON (USD)	D	06/09/2020	Various	1,500.000	66,202			
G50871-10-5	JAZZ PHARMACEUTICALS PLC		06/03/2020	GOLDMAN, SACHS & CO.	285.000	33,841			
Q5029L-10-1	JB HI-FI LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	280.000	8,257			
46590V-10-0	JBG SMITH PROPERTIES		06/02/2020	Various	9,038.000	276,504			
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	951.000	14,189			
47580P-10-3	JELD WEN HOLDING INC		06/01/2020	Various	361.000	4,206			
SBGJVB-13-3	JENOPTIK N AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	169.000	3,961			
476405-10-5	JERNIGAN CAPITAL INC		04/17/2020	GOLDMAN, SACHS & CO.	248.000	3,060			
W4939T-10-9	JM AB	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	193.000	4,345			
800422-10-7	JOHN B. SANFILIPPO & SON INC		06/01/2020	CITIGROUP GLOBAL MARKETS	7.000	596			
477839-10-4	JOHN BEAN TECH		06/01/2020	Various	407.000	27,484			
SBVC3C-B8-8	JOHN LAING GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,163.000	4,971			
478160-10-4	JOHNSON & JOHNSON		06/09/2020	Various	20,931.000	3,086,086			
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/03/2020	Various	6,930.000	198,650			

SCHEDULE D - PART 3

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

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SBP4JH-17-8	JOHNSON ELECTRIC HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,500.000	2,659			
480200-10-7	JONES LANG LASALLE INC.		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	101.000	10,209			
SBKW7H-H4-4	JOYFUL HONDA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	3,955			
46625H-10-0	JP MORGAN CHASE & CO		06/09/2020	Various	24,568.000	2,631,378			
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	06/26/2020	Various	5,755.000	252,495			
SB53P2-00-4	JUPITER FUND MANAGEMENT PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,251.000	3,932			
N84437-10-7	JUST EAT TAKEAWA NV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	890.000	86,096			
G9331B-10-9	JUST GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,193.000	2,057			
J28783-10-8	JUSTSYSTEMS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	7,074			
K55633-11-7	JYSKE BANK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	190.000	5,576			
D48164-12-9	K & S AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	560.000	3,541			
48273U-10-2	K12		06/01/2020	CITIGROUP GLOBAL MARKETS	10.000	253			
S70504-17-0	KABA HOLDING AG-REG B		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	10.000	5,437			
S64807-70-4	KAGOME CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,988			
483007-70-4	KAISER ALUMINUM CORP		04/17/2020	GOLDMAN, SACHS & CO.	9.000	681			
J29266-10-3	KAKEN PHARMACEUTICAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,115			
S64833-60-1	KANEKA CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	7,798			
S64834-89-8	KANSAI ELECTRIC POWER INC	B	06/26/2020	Various	14,900.000	153,176			
485170-30-2	KANSAS CITY SOUTHERN		06/26/2020	Various	1,817.000	280,553			
J30642-16-9	KAO CORP	B	06/26/2020	Various	4,100.000	338,278			
48238T-10-9	KAR AUCTION SERVICES INC		05/20/2020	Various	184.000	2,365			
SB00ZC-75-4	KARDEX AG-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	28.000	5,093			
48576A-10-0	KARUNA THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	54.000	4,934			
48576U-10-6	KARYOPHARM THERAPEUTICS INC		06/01/2020	Various	63.000	1,085			
SBF0QD-69-9	KATITAS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,316			
SB0HZP-V3-6	KAZ MINERALS PLC PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	608.000	3,729			
SB1YWX-Y3-1	KBC ANCORA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	136.000	4,631			
B5337G-16-2	KBC GROUP NV	B	06/26/2020	Various	3,095.000	181,308			
48242W-10-6	KBR INC		04/17/2020	GOLDMAN, SACHS & CO.	26.000	513			
S62489-90-1	KDDI CORP JPY5000	B	06/09/2020	Various	12,800.000	377,640			
S64873-62-3	KEIO CORP	B	04/21/2020	CITIGROUP GLOBAL MARKETS	500.000	28,755			
487836-10-8	KELLOGG CO.		06/26/2020	Various	6,723.000	440,400			
488360-20-7	KEMET CORP		04/17/2020	GOLDMAN, SACHS & CO.	8.000	205			
S45136-12-4	KEMIRA OYJ	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	410.000	5,284			
488401-10-0	KEMPER CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	38.000	2,495			
S64117-58-3	KENEDIX INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	2,958			
SB0C50-59-4	KENEDIX REALTY INVESTMENT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	5,580			
SB76BZ-X3-5	KENEDIX RESIDENTIAL NEXT INVESTMEN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3.000	5,183			
489170-10-0	KENNAMETAL, INC.		04/17/2020	GOLDMAN, SACHS & CO.	74.000	1,646			
489398-10-7	KENNEDY-WILSON HOLDINGS INC		06/01/2020	Various	726.000	10,038			
Y4722Z-12-0	KEPPEL CORP	B	06/09/2020	Various	35,200.000	155,783			
SBT901-86-5	KEPPEL DC REIT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,200.000	5,830			
SB1P31-B8-6	KEPPEL INFRA UNIT TRUST	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	23,000.000	8,908			
SB12RQ-H4-9	KEPPEL REIT		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	7,000.000	5,523			
F5433L-10-3	KERING SA	B	06/26/2020	Various	564.000	326,113			
G52416-10-7	KERRY A	B	06/26/2020	Various	1,523.000	186,683			
SBH0W2-86-8	KERRY LOGISTICS NETWORK LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,500.000	1,993			
S44900-05-8	KESKO OYJ	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	603.000	10,321			
S67145-09-4	KEWPIE CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,668			
493267-10-8	KEYCORP NEW COM		06/26/2020	Various	12,696.000	169,755			
J32491-10-2	KEYENCE CORP JPY50	B	06/09/2020	Various	1,200.000	499,885			
49338L-10-3	KEYSIGHT TECHNOLOGIES		06/26/2020	Various	2,806.000	290,113			
SBBQ38-50-2	KEYWORDS STUDIOS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	209.000	4,646			
493732-10-1	KFORCE INC		06/01/2020	Various	208.000	5,824			
S64908-09-8	KIKKOMAN CORP	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	800.000	35,644			
49427F-10-8	KILROY REALTY CORPORATION		04/17/2020	GOLDMAN, SACHS & CO.	150.000	9,648			
49428J-10-9	KIMBALL ELECTRONICS INC		04/17/2020	GOLDMAN, SACHS & CO.	249.000	2,986			
494368-10-3	KIMBERLY-CLARK CORP		06/09/2020	Various	6,691.000	939,126			
49446R-10-9	KIMCO REALTY CORP		04/01/2020	CITIGROUP GLOBAL MARKETS	1,291.000	10,715			
SBN85P-68-1	KINAXIS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	71.000	10,116			
S64929-24-3	KINDEN CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	4,955			

SCHEDULE D - PART 3

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

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49456B-10-1	KINDER MORGAN INC DEL		06/09/2020	Various	24,335.000	403,889			
X9415A-11-9	KINDRED GROUP SDR PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	786.000	4,702			
SBN3ZY-S8-6	KINEPOLIS NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	91.000	4,119			
G52654-10-3	KINGSPAN GROUP	B	06/26/2020	Various	3,748.000	226,638			
S64929-68-0	KINTETSU GROUP HOLDINGS LTD	B	06/26/2020	Various	4,000.000	192,530			
497266-10-6	KIRBY CORP		04/21/2020	INSTINET, LLC	190.000	8,838			
S64937-45-1	KIRIN HOLDINGS CO	B	06/26/2020	Various	9,700.000	209,015			
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	06/09/2020	Various	4,735.000	183,776			
49803T-30-0	KITE REALTY GROUP TRUST REIT		06/01/2020	Various	592.000	5,723			
48251W-10-4	KKR AND CO INC CLASS A		06/09/2020	Various	6,116.000	187,413			
48251K-10-0	KKR REAL ESTATE FINANCE INC TRUST		06/01/2020	CITIGROUP GLOBAL MARKETS	326.000	5,350			
482480-10-0	KLA CORP		06/09/2020	Various	1,572.000	296,226			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		06/03/2020	Various	1,096.000	43,349			
49926D-10-9	KNOWLES CORP		06/01/2020	Various	71.000	1,077			
J34555-14-4	KOBE STEEL JPY50	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,500.000	5,152			
SBYYY3-39-0	KOGAN.COM LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	189.000	1,907			
J35759-12-5	KOMATSU LTD NPV	B	06/26/2020	Various	20,800.000	416,772			
N4297B-14-6	KON KPN NV EURO.24	B	06/26/2020	Various	57,359.000	149,269			
X4551T-10-5	KONE B	B	06/26/2020	Various	3,402.000	234,275			
SB11WF-P1-6	KONECRANES OYJ	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	234.000	5,295			
S52082-41-9	KONGSBERG GRUPPEN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	142.000	1,974			
S64967-00-3	KONICA MINOLTA INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,500.000	5,180			
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	06/09/2020	Various	8,390.120	223,578			
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	06/26/2020	Various	1,947.000	257,384			
50060P-10-6	KOPPERS CO.		04/17/2020	GOLDMAN, SACHS & CO.	84.000	1,013			
SB1HKR-M0-3	KORIAN-MEDICA SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	144.000	5,276			
SBWFRF-D7-7	KORNIT DIGITAL LTD	D	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	102.000	5,445			
500688-10-6	KOSMOS ENERGY LTD		04/17/2020	GOLDMAN, SACHS & CO.	206.000	196			
500754-10-6	KRAFT HEINZ ORD		06/09/2020	Various	5,426.000	174,732			
50077B-20-7	KRATOS DEFENSE & SECURITY		06/01/2020	CITIGROUP GLOBAL MARKETS	342.000	6,436			
501044-10-1	KROGER CO		06/26/2020	Various	8,030.000	262,866			
501147-10-2	KRYSTAL BIOTECH INC		06/01/2020	CITIGROUP GLOBAL MARKETS	21.000	1,037			
S64842-77-6	KS HOLDINGS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	6,814			
J36662-13-8	KUBOTA CORP	B	06/26/2020	Various	13,000.000	191,553			
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.	D	04/17/2020	GOLDMAN, SACHS & CO.	49.000	1,183			
SB12W4-C0-5	KUNGSLEDEN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	469.000	3,495			
S44950-44-2	KWS SAAT AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	36.000	2,700			
J37479-11-0	KYOCERA CORP JPY50	B	06/26/2020	Various	4,700.000	260,353			
S64994-20-5	KYOWA EXE CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,781			
S64995-50-9	KYOWA KIRIN LTD	B	06/26/2020	Various	4,800.000	126,208			
S64999-69-1	KYUDENKO CO		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,952			
SBYZ5X-N1-8	KYUSHU FINANCIAL GROUP INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,100.000	4,647			
501797-10-4	L BRANDS INC		05/20/2020	Various	108.000	1,406			
502431-10-9	L3HARRIS TECHNOLOGIES INC		06/26/2020	Various	3,449.000	682,569			
F5485U-10-0	LAGARDERE SCA CMN STK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	150.000	2,137			
F01764-10-3	L'AIR LIQUIDE S.A.	B	06/26/2020	Various	4,135.000	586,322			
512807-10-8	LAM RESEARCH CORP.		06/09/2020	Various	863.000	256,049			
512816-10-9	LAMAR ADVERTISING COMPANY ORD CLAS		05/20/2020	CITIGROUP GLOBAL MARKETS	160.000	10,973			
513272-10-4	LAMB WESTON HOLDINGS INC		06/26/2020	Various	901.000	63,211			
SB0PYH-C7-9	LANCASHIRE HOLDINGS LTD.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	502.000	4,982			
513847-10-3	LANCASTER COLONY CORP.		04/17/2020	GOLDMAN, SACHS & CO.	6.000	860			
SBYW0P-06-3	LAND SECURITIES GROUP REIT PLC	B	06/09/2020	Various	4,058.000	34,042			
SBF41X-Y8-5	LANDIS+GYR GROUP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	55.000	3,558			
517834-10-7	LAS VEGAS SANDS CORP		06/26/2020	Various	4,109.000	214,832			
SBDD1L-29-6	LASALLE LOGIPORT REIT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	7,715			
S65062-67-1	LASERTEC CORP	B	06/09/2020	Various	1,600.000	136,093			
518613-20-3	LAUREATE EDUCATION INC CLASS A		06/01/2020	Various	129.000	1,208			
G54050-10-2	LAZARD LTD CL A		06/26/2020	Various	1,680.000	43,775			
50189K-10-3	LCI INDUSTRIES		06/01/2020	CITIGROUP GLOBAL MARKETS	149.000	14,659			
521865-20-4	LEAR CORP		06/03/2020	Various	1,700.000	150,566			
SB4T7H-X1-7	LEARNING TECHNOLOGIES GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,164.000	1,758			

SCHEDULE D - PART 3

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

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525327-10-2	LEIDOS HOLDINGS INC		06/03/2020	Various	417.000	44,114			
SB0LDD-86-7	LEM HOLDING SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	2,948			
525558-20-1	LEMAITRE VASCULAR INC.		06/01/2020	Various	135.000	3,911			
526057-10-4	LENNAR COR P CL A		06/09/2020	Various	4,215.000	230,309			
526107-10-7	LENNOX INTERNATIONAL INC		06/09/2020	Various	867.000	190,392			
S45123-30-4	LENZING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	71.000	3,290			
S46919-16-3	LEROY SEAFOOD GROUP ASA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	694.000	4,134			
529043-10-1	LEXINGTON REALTY TRUST		04/17/2020	GOLDMAN, SACHS & CO.	32.000	328			
50187T-10-6	LGI HOMES INC		04/17/2020	GOLDMAN, SACHS & CO.	26.000	1,291			
50187A-10-7	LHC GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	27.000	4,323			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		06/03/2020	Various	2,591.000	344,613			
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	06/03/2020	Various	1,092.000	22,032			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	06/03/2020	GOLDMAN, SACHS & CO.	890.000	19,188			
G9001E-10-2	LIBERTY LATIN AMERICA LTD CLASS A	D	06/01/2020	CITIGROUP GLOBAL MARKETS	603.000	5,824			
G9001E-12-8	LIBERTY LATIN AMERICA LTD CLASS C	D	06/01/2020	Various	224.000	2,308			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		06/26/2020	Various	3,080.000	109,415			
531229-70-6	LIBERTY MEDIA LIBERTY BRAVES CORP		04/17/2020	GOLDMAN, SACHS & CO.	64.000	1,190			
531229-88-8	LIBERTY MEDIA LIBERTY BRAVES CORP		06/01/2020	Various	101.000	1,993			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/03/2020	GOLDMAN, SACHS & CO.	422.000	16,310			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/26/2020	Various	5,207.000	187,719			
SBYQMF-V3-5	LIECHTENSTEINISCHE LANDESBANK AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	93.000	5,698			
SBSP5Y-25-9	LIFCO CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	97.000	6,144			
53223X-10-7	LIFE STORAGE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	26.000	2,566			
SBGHVW-01-6	LIGHTSPEED POS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	109.000	2,595			
53278L-10-7	LINAMAR CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	148.000	3,988			
533900-10-6	LINCOLN ELEC HLDGS		04/17/2020	GOLDMAN, SACHS & CO.	18.000	1,363			
534187-10-9	LINCOLN NA TL CORP IN COM		06/26/2020	Various	1,822.000	80,752			
G5494J-10-3	LINDE PLC	D	06/09/2020	Various	5,240.000	1,108,454			
535555-10-6	LINDSAY CORP		04/17/2020	GOLDMAN, SACHS & CO.	1.000	91			
SBYZBC-Y3-1	LINK ADMINISTRATION HLDG PTY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,443.000	4,055			
SB0PB4-M7-2	LINK REIT	B	06/09/2020	Various	18,400.000	161,004			
537008-10-4	LITTLEFUSE INC		06/01/2020	Various	51.000	7,611			
538034-10-9	LIVE NATION ENTERTAINMENT INC		06/26/2020	Various	1,894.000	101,068			
53803X-10-5	LIVE OAK BANCSHARES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	289.000	3,796			
53814L-10-8	LIVENT CORP		06/01/2020	Various	166.000	1,095			
501889-20-8	LKQ CORP		06/03/2020	GOLDMAN, SACHS & CO.	1,532.000	46,220			
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	06/26/2020	Various	1,671,490.000	647,241			
539830-10-9	LOCKHEED MARTIN CORP		06/09/2020	Various	2,066.000	837,062			
540424-10-8	LOEWS CORP		05/05/2020	Various	6,299.000	204,169			
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	06/26/2020	Various	4,518.000	452,604			
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,716.000	4,434			
S73333-78-3	LONZA GROUP AG	B	06/09/2020	Various	668.000	329,677			
SBMVB5-66-2	LOOMIS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	216.000	5,162			
543881-10-6	LORAL SPACE AND COMMUNICATIONS		06/01/2020	CITIGROUP GLOBAL MARKETS	108.000	2,056			
F58149-13-3	L'OREAL CMN STK	B	06/09/2020	Various	1,882.000	567,297			
546347-10-5	LOUISIANA-PACIFIC CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	429.000	10,343			
SBT9PV-P0-4	LOVISA HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	379.000	1,546			
548661-10-7	LOWES COS INC USD0.50		06/09/2020	Various	5,648.000	740,245			
S55697-11-4	LPKF LASER & ELECTRONICS AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	80.000	1,736			
50212V-10-0	LPL FINANCIAL HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	100.000	6,966			
502175-10-2	LTC PROPERTIES INC		05/20/2020	Various	61.000	2,175			
S65361-56-0	LUK FOOK HOLDINGS INTL LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	4,330			
550021-10-9	LULULEMON ATHLETICA INC	C	06/09/2020	Various	1,759.000	554,665			
550550-10-7	LUTHER BURBANK CORP		04/17/2020	GOLDMAN, SACHS & CO.	321.000	3,107			
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	06/09/2020	Various	2,045.000	907,049			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/09/2020	Various	2,930.000	213,911			
55261F-10-4	M & T BANK CORP		06/26/2020	Various	3,031.000	344,071			
552690-10-9	M D U RESOURCES GROUP, INC.		06/01/2020	Various	122.000	2,718			
553777-10-3	M T S SYSTEMS		06/01/2020	Various	216.000	3,760			
SB02K2-M3-6	M3 INC	B	05/07/2020	Various	2,100.000	77,406			
S65510-30-7	MABUCHI MOTOR	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,184			

SCHEDULE D - PART 3

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

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554382-10-1	MACERICH COMPANY		06/01/2020	Various	1,886.000	13,631			
554489-10-4	MACK-CALI REALTY CORP		06/01/2020	Various	130.000	2,025			
SBVVQ8-X2-9	MACNICA FUJI ELECTRONICS HOLDINGS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	4,325			
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	06/26/2020	Various	2,851.000	237,911			
55616P-10-4	MACYS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,326.000	6,723			
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMEN		06/01/2020	Various	114.000	8,103			
55825T-10-3	MADISON SQUARE GARDEN SPORTS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	23.000	3,903			
S65547-27-5	MAEDA ROAD CONSTRUCTION LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	1,886			
559079-20-7	MAGELLAN HEALTH SERVICES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	62.000	4,395			
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	06/09/2020	Various	3,125.000	144,887			
S65557-08-4	MAKINO MILLING MACHINE CO		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,127			
S65558-05-8	MAKITA CORP	B	06/26/2020	Various	5,600.000	194,206			
56117J-10-0	MALIBU BOATS CLASS A INC		05/20/2020	CITIGROUP GLOBAL MARKETS	22.000	1,012			
SBJ1DL-W9-0	MAN GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,186.000	5,107			
SB58YW-F7-6	MAN WAH HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,000.000	3,824			
G57848-10-6	MANDARIN ORIENTAL INTERNATIONAL LT	D	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,100.000	7,532			
S65609-73-7	MANDOM CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	3,686			
562750-10-9	MANHATTAN ASSOCIATES		05/20/2020	CITIGROUP GLOBAL MARKETS	22.000	1,621			
S63541-76-7	MANI INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,282			
56418H-10-0	MANPOWERGROUP		06/01/2020	CITIGROUP GLOBAL MARKETS	246.000	17,884			
564563-10-4	MANTECH INTL CORP		06/01/2020	Various	18.000	1,395			
S24925-19-0	MANULIFE FINANCIAL CORP	B	06/09/2020	Various	17,345.000	247,966			
S25558-65-1	MAPLE LEAF FOODS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	199.000	4,166			
SB4LR5-Q8-1	MAPLETREE INDUSTRIAL UNITS TRUST	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,600.000	7,411			
SB87GT-Z4-7	MAPLETREE NORTH ASIA COMMERCIAL TR	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	11,200.000	7,431			
565849-10-6	MARATHON OIL CORP		06/01/2020	Various	5,862.000	33,020			
56585A-10-2	MARATHON PETROLEUM CORP		06/09/2020	Various	13,870.000	407,647			
566324-10-9	MARCUS & MILLICHAP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	133.000	3,636			
567908-10-8	MARINEMAX INC		05/20/2020	CITIGROUP GLOBAL MARKETS	327.000	5,507			
570535-10-4	MARKEL CORP		06/09/2020	Various	286.000	275,914			
57060D-10-8	MARKETAXESS HOLDINGS INC		06/09/2020	Various	582.000	275,017			
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,071.000	6,159			
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/09/2020	Various	3,307.000	342,123			
57164Y-10-7	MARRIOTT VACATIONS WORLD		06/01/2020	CITIGROUP GLOBAL MARKETS	181.000	16,470			
571748-10-2	MARSH + MCLENNAN COS INC		06/26/2020	Various	4,208.000	461,285			
SB012B-V2-0	MARSHALLS PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	598.000	4,519			
SB1JQD-M8-7	MARSTONS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,682.000	1,749			
SBKGHM-19-3	MARUHA NICHIRO CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,147			
S65706-60-8	MARUWA (OWARIASAHI) LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	7,557			
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		06/09/2020	Various	5,070.000	180,266			
574599-10-6	MASCO CORP		06/26/2020	Various	4,291.000	206,547			
SBH3SX-44-8	MASMOVIL IBERCOM SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	185.000	4,723			
575385-10-9	MASONITE INTERNATIONAL CORP		04/17/2020	GOLDMAN, SACHS & CO.	22.000	1,044			
576323-10-9	MASTEC INC.		04/17/2020	GOLDMAN, SACHS & CO.	29.000	1,009			
57636Q-10-4	MASTERCARD INC CLASS A		06/09/2020	Various	7,230.000	2,234,764			
576690-10-1	MATERION CORP		04/17/2020	GOLDMAN, SACHS & CO.	31.000	1,305			
SB249G-C0-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	7,269			
577081-10-2	MATTEL INC COM		05/20/2020	Various	126.000	1,092			
57778K-10-5	MAXAR TECHNOLOGIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	243.000	2,432			
57772K-10-1	MAXIM INTEGRATED PRODUCTS		06/03/2020	Various	702.000	38,515			
57776J-10-0	MAXLINEAR INC-CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	25.000	433			
55262C-10-0	MBIA INC		05/20/2020	CITIGROUP GLOBAL MARKETS	360.000	2,552			
580135-10-1	MCDONALDS CORP		06/09/2020	Various	6,000.000	1,178,260			
58039P-10-7	MCEWEN MINING INC		05/20/2020	CITIGROUP GLOBAL MARKETS	3,288.000	2,802			
58155Q-10-3	MCKESSON CORP		06/09/2020	Various	1,289.000	207,323			
552676-10-8	MDC HOLDINGS INC		05/20/2020	Various	106.000	2,948			
584021-10-9	MEDALLIA INC		06/01/2020	Various	1,586.000	33,695			
58463J-30-4	MEDICAL PPTYS TRUST INC		06/26/2020	Various	25,397.000	491,924			
58470H-10-1	MEDIFAST INC		04/17/2020	GOLDMAN, SACHS & CO.	5.000	324			
SBK93Z-N7-5	MEDLEY INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,440			
58506Q-10-9	MEDPACE HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	4.000	358			

SCHEDULE D - PART 3

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

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G5960L-10-3	MEDTRONIC PLC		06/09/2020	Various	11,462.000	1,122,819			
SB4XF9-J1-3	MEG ENERGY	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	875.000	2,422			
SBZ5ZW-Z3-5	MEGAPORT LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	384.000	3,179			
S05758-09-9	MEGGITT PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,651.000	5,961			
S65763-56-7	MEITEC CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,818			
SB0920-P3-5	MELCO INTERNATIONAL DEVELOPMENT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,000.000	5,806			
S73700-63-5	MELEXIS NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	41.000	3,112			
M51363-11-3	MELLANOX TECHNOLOGIES LTD		04/17/2020	GOLDMAN, SACHS & CO.	3.000	374			
SBYL7K-85-3	MENICON LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,930			
587376-10-4	MERCANTILE BANK CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	396.000	8,589			
58933Y-10-5	MERCK & CO. INC.		06/09/2020	Various	20,644.000	1,695,507			
D5357W-10-3	MERCK KGAA ORD NPV	B	06/09/2020	Various	1,316.000	156,489			
589400-10-0	MERCURY GENERAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	114.000	4,428			
589378-10-8	MERCURY SYSTEMS INC		04/17/2020	GOLDMAN, SACHS & CO.	1.000	81			
589584-10-1	MERIDIAN BIOSCIENCE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	157.000	2,449			
589889-10-4	MERIT MEDICAL SYSTEMS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1.000	44			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	841.000	6,980			
59064R-10-9	MESA LABORATORIES INC		04/17/2020	GOLDMAN, SACHS & CO.	3.000	664			
SB04SF-48-4	MESOBLAST LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,339.000	2,982			
SB0744-W4-6	METCASH	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,191.000	4,084			
S26544-16-3	METHANEX CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	273.000	4,882			
591520-20-0	METHODE ELECTRONICS CLASS A		06/01/2020	Various	28.000	797			
59156R-10-8	METLIFE INC COM		06/26/2020	Various	9,836.000	385,664			
S25839-52-3	METRO INC -CL A	B	06/26/2020	Various	4,839.000	201,417			
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/26/2020	Various	492.000	384,469			
55272X-10-2	MFA FINANCIAL INC		06/01/2020	Various	2,905.000	5,101			
55277P-10-4	MGE ENERGY INC		05/20/2020	CITIGROUP GLOBAL MARKETS	35.000	2,244			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		06/04/2020	Various	24,170.000	684,995			
552953-10-1	MGM RESORTS INTERNATIONAL		06/26/2020	Various	11,792.000	197,452			
S30232-31-8	MICHAEL PAGE INTERNATIONAL PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	860.000	3,990			
59408Q-10-6	MICHAELS STORES INC		04/17/2020	GOLDMAN, SACHS & CO.	9.000	22			
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	964.000	5,109			
595112-10-3	MICRON TEC HNOLOGY INC COM		06/09/2020	Various	10,406.000	526,248			
SB676T-W7-6	MICROPORT SCIENTIFIC CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	8,051			
594918-10-4	MICROSOFT CORP		06/09/2020	Various	78,384.000	14,560,783			
594972-40-8	MICROSTRATEGY INC CL A		06/01/2020	CITIGROUP GLOBAL MARKETS	34.000	4,133			
59522J-10-3	MID AMERICA APT		06/03/2020	Various	1,141.000	120,076			
SB19PR-78-6	MID REIT INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	6.000	4,356			
597742-10-5	MIDLAND STATES BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	795.000	11,361			
598511-10-3	MIDWESTONE FINANCIAL GROUP I		06/01/2020	CITIGROUP GLOBAL MARKETS	388.000	7,237			
S65861-17-1	MILBON CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,772			
L6388F-12-8	MILLICOM INTL CELLULAR	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	248.000	6,491			
G14838-10-9	MIMECAST LTD		06/01/2020	CITIGROUP GLOBAL MARKETS	197.000	8,548			
S66424-06-0	MINEBEA MITSUMI INC	B	06/26/2020	Various	10,300.000	184,744			
SB17ZL-56-8	MINERAL RESOURCES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	401.000	5,818			
603158-10-6	MINERAL TECH INC		05/20/2020	CITIGROUP GLOBAL MARKETS	293.000	13,598			
SBORJC-G9-5	MINTH GROUP LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	5,690			
S63566-11-1	MIRACA HOLDINGS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,718			
SB64KR-62-1	MIRAIT HOLDINGS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	5,971			
60468T-10-5	MIRATI THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	9.000	878			
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	88,318.000	125,180			
60649T-10-7	MISTRAS GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	72.000	255			
J43293-10-9	MISUMI GROUP INC	B	06/26/2020	Various	6,500.000	173,939			
J43830-11-6	MITSUBISHI CORPORATION	B	06/26/2020	Various	11,800.000	268,401			
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	06/26/2020	Various	24,900.000	331,799			
S65968-48-9	MITSUBISHI LOGISTICS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,160			
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	06/09/2020	Various	273,100.000	1,091,412			
S65973-02-6	MITSUI & CO NPV	B	06/26/2020	Various	26,400.000	418,619			
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	06/26/2020	Various	17,900.000	347,200			
SBYZWT-W3-3	MITSUI FUDOSAN LOGISTICS PARK REIT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	4,461			
S65973-46-3	MITSUI MINING AND SMELTING LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,063			

SCHEDULE D - PART 3

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

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S65975-84-9	MITSUI OSK LINES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,314			
SB1BSC-X6-6	MIXI INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	3,533			
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	06/09/2020	Various	365,600.000	466,455			
55306N-10-4	MKS INSTRUMENTS		05/20/2020	CITIGROUP GLOBAL MARKETS	8.000	819			
SB0BV8-96-9	MOBIMO HOLDING AG-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	13.000	3,750			
607525-10-2	MODEL N INC		06/01/2020	Various	105.000	2,747			
SB151P-43-8	MODERN TIMES GROUP AB	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	224.000	2,431			
60770K-10-7	MODERNA INC		06/09/2020	Various	3,327.000	197,360			
60786M-10-5	MOELIS ORD CLASS A		06/26/2020	Various	409.000	12,125			
60871R-20-9	MOLSON COORS BEVERAGE CO		04/21/2020	CITIGROUP GLOBAL MARKETS	2,936.000	122,781			
60877T-10-0	MOMENTA PHARMACEUTICALS INC		04/17/2020	GOLDMAN, SACHS & CO.	4.000	120			
S66004-71-4	MONADELPHOUS GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	428.000	3,174			
SBGLP2-32-5	MONCLER	B	06/26/2020	Various	5,086.000	195,308			
609207-10-5	MONDELEZ INTERNATIONAL INC		06/09/2020	Various	12,036.000	631,841			
SB1ZBK-Y8-8	MONEYSUPERMARKET.COM GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,359.000	5,395			
60937P-10-6	MONGODB INC CLASS A		06/09/2020	Various	995.000	207,828			
609839-10-5	MONOLITHIC POWER SYSTEMS		04/09/2020	Various	427.000	71,847			
610236-10-1	MONRO MUFFLER BRAKE INC		06/02/2020	GOLDMAN, SACHS & CO.	198.000	11,016			
61174X-10-9	MONSTER BEVERAGE CORP		06/09/2020	Various	3,061.000	218,313			
615369-10-5	MOODYS CORP		06/09/2020	Various	2,679.000	750,199			
615394-20-2	MOOG, INC. CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	203.000	10,199			
S06027-29-6	MORGAN CRUCIBLE CO. PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,024.000	3,028			
617446-44-8	MORGAN STANLEY		06/09/2020	Various	10,618.000	506,006			
SB1GF9-P3-2	MORI HILLS REIT INVESTMENT C		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	6,322			
J46496-12-1	MORI SEIKI CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	4,854			
S67295-58-4	MORI TRUST SOGO REIT INC TRUST	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3.000	3,696			
S66026-04-8	MORINAGA & CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	7,771			
S66026-48-5	MORINAGA MILK INDUSTRY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,447			
SB64ZL-H6-7	MORNEAU SHEPELL INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	308.000	7,166			
617700-10-9	MORNINGSTAR INC		06/26/2020	Various	119.000	14,796			
S55310-00-7	MORPHOSYS AG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	84.000	10,623			
S66058-30-6	MOS FOOD SERVICES INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	8,283			
620076-30-7	MOTOROLA SOLUTIONS INC		06/26/2020	Various	3,336.000	487,372			
S50714-32-8	M-REAL OYJ-B SHARES		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	472.000	3,195			
553498-10-6	MSA SAFETY INC		04/17/2020	GOLDMAN, SACHS & CO.	3.000	324			
553530-10-6	MSC INDL DIRECT INC		05/20/2020	Various	194.000	11,525			
55354G-10-0	MSCI INC A		06/26/2020	Various	1,200.000	396,624			
624756-10-2	MUELLER INDUSTRIES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	325.000	8,366			
624758-10-8	MUELLER WATER PRODUCTS INC CL A		06/01/2020	Various	440.000	4,034			
J46840-10-4	MURATA MANUFACTURING CO LTD	B	06/09/2020	Various	5,000.000	293,057			
S52628-49-2	MYCRONIC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	209.000	3,943			
628464-10-9	MYERS INDS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	345.000	4,357			
N59465-10-9	MYLAN NV		04/21/2020	CITIGROUP GLOBAL MARKETS	8,471.000	128,166			
62857M-10-5	MYOKARDIA INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1.000	108			
55405W-10-4	MYR GROUP INC DELAWARE		05/20/2020	CITIGROUP GLOBAL MARKETS	210.000	5,580			
62855J-10-4	MYRIAD GENETICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	65.000	978			
S66198-20-1	NAGASE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	6,234			
S66198-64-9	NAGOYA RAILROAD LTD	B	06/26/2020	Various	9,600.000	279,928			
S66214-72-7	NANKAI ELECTRIC RAILWAY		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,868			
SB1WF9-79-4	NANOSONICS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	828.000	3,870			
63009R-10-9	NANOSTRING TECHNOLOGIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	68.000	2,102			
630402-10-5	NAPCO SECURITY TECHNOLOGIES INC		04/17/2020	GOLDMAN, SACHS & CO.	36.000	612			
631103-10-8	NASDAQ OMX GROUP		06/03/2020	Various	422.000	49,013			
632307-10-4	NATERA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	47.000	2,044			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		04/17/2020	GOLDMAN, SACHS & CO.	131.000	3,037			
635309-10-7	NATIONAL CINEMEDIA		04/17/2020	GOLDMAN, SACHS & CO.	339.000	1,003			
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,431.000	3,279			
636180-10-1	NATIONAL FUEL GAS CO.		05/20/2020	CITIGROUP GLOBAL MARKETS	276.000	11,399			
SBDR05-C0-9	NATIONAL GRID PLC	B	06/26/2020	Various	34,383.000	411,611			
63633D-10-4	NATIONAL HEALTH INVESTORS		05/20/2020	CITIGROUP GLOBAL MARKETS	119.000	6,356			
635906-10-0	NATIONAL HEALTHCARE CORP		06/01/2020	Various	59.000	4,106			

SCHEDULE D - PART 3

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

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637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		04/17/2020	GOLDMAN, SACHS & CO.	21.000	1,855			
637372-20-2	NATIONAL RESEARCH CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	88.000	4,629			
637417-10-6	NATIONAL RETAIL PROPERTIES		06/26/2020	Various	9,857.000	318,647			
SBGP64-79-4	NATIONAL STORAGE REIT STAPLED UNIT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,638.000	4,600			
63845R-10-7	NATIONAL VISION HOLDINGS INC		06/01/2020	Various	830.000	20,487			
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	06/26/2020	Various	65,603.000	752,854			
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	06/26/2020	Various	3,661.000	173,175			
639050-10-3	NATUS MEDICAL INC		05/20/2020	CITIGROUP GLOBAL MARKETS	60.000	1,291			
W5691F-10-4	NCC AB	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	231.000	3,740			
SB010G-K8-2	NCC GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,148.000	2,498			
62886E-10-8	NCR CORP.		04/17/2020	GOLDMAN, SACHS & CO.	48.000	928			
S66404-00-5	NEC CORP	B	06/09/2020	CITIGROUP GLOBAL MARKETS	3,900.000	177,069			
S66194-22-6	NEC NETWORKS & SYSTEM INTEGR		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,070			
640079-10-9	NEENAH PAPER		05/20/2020	CITIGROUP GLOBAL MARKETS	52.000	2,600			
640268-10-8	NEKTAR THERAPEUTICS		06/01/2020	CITIGROUP GLOBAL MARKETS	44.000	952			
SB02NR-83-4	NEL	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,214.000	6,248			
640491-10-6	NEOGEN CORP		04/17/2020	GOLDMAN, SACHS & CO.	11.000	727			
64051T-10-0	NEOPHOTONICS CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	168.000	1,463			
SB06YV-46-1	NESTE	B	06/26/2020	Various	5,402.000	215,918			
S71238-70-3	NESTLE SA PAR CHF1	B	06/09/2020	Various	20,948.000	2,288,252			
S60365-48-3	NET ONE SYSTEMS CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,675			
SBFYDW-S1-0	NETCOMPANY GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	114.000	7,453			
SBK5XY-90-4	NETENT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	511.000	3,906			
64110L-10-6	NETFLIX INC		06/09/2020	Various	4,155.000	1,767,096			
SBF5GL-W6-8	NETLINK NBN TRUST UNITS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	13,800.000	9,601			
SBH3VJ-78-3	NETWORK INTERNATIONAL HOLDINGS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,121.000	6,065			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		06/09/2020	Various	773.000	91,906			
64157F-10-3	NEVRO CORP		04/17/2020	GOLDMAN, SACHS & CO.	2.000	235			
S28269-47-0	NEW GOLD INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,647.000	2,225			
646025-10-6	NEW JERSEY RESOURCES CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	219.000	7,426			
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		04/17/2020	GOLDMAN, SACHS & CO.	162.000	865			
648691-10-3	NEW SENIOR INVESTMENT GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	569.000	1,610			
SBJV2F-V3-3	NEW WORK N	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	12.000	3,671			
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/17/2020	GOLDMAN, SACHS & CO.	27.000	275			
S66371-01-4	NEWCREST MINING LTD	B	06/09/2020	Various	8,965.000	181,309			
651229-10-6	NEWELL RUBBERMAID INC		06/03/2020	Various	2,942.000	41,946			
651639-10-6	NEWMONT CORP		06/09/2020	Various	9,230.000	523,280			
65249B-10-9	NEWS CORP CLASS A		06/03/2020	GOLDMAN, SACHS & CO.	2,378.000	30,700			
S71308-36-5	NEXANS SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	66.000	3,068			
SB037J-C2-5	NEXITY		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	187.000	6,057			
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		05/20/2020	Various	73.000	2,118			
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		04/17/2020	GOLDMAN, SACHS & CO.	9.000	596			
SB5LMK-P4-2	NEXTDC LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,038.000	7,029			
65339F-10-1	NEXTERA ENERGY INC		06/09/2020	Various	4,221.000	1,093,894			
65341B-10-6	NEXTERA ENERGY PARTNERS LP		04/17/2020	GOLDMAN, SACHS & CO.	19.000	873			
SBD3HF-C5-1	NFI GROUP INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	244.000	2,983			
S66196-48-6	NHK SPRING CO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,200.000	7,776			
SB28ZM-60-5	NIB HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	992.000	3,134			
S66411-46-3	NICHIAS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,165			
S66408-64-2	NICHIREI CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,821			
J52968-10-4	NIDEC CORPORATION JPY50	B	06/09/2020	Various	2,900.000	185,153			
G6518L-10-8	NIELSEN HOLDINGS PLC		06/26/2020	Various	13,912.000	203,682			
S66391-63-2	NIFCO INC/JAPAN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,403			
S66399-70-0	NIHON KOHDEN CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,731			
S66405-29-1	NIHON PARKERIZING CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	4,014			
S66426-88-3	NIHON UNISYS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,248			
654106-10-3	NIKE INC CL B		06/09/2020	Various	10,113.000	1,039,696			
Q6813N-10-5	NINE ENTERTAINMENT CO HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,735.000	4,478			
J51699-10-6	NINTENDO CO LTD COM STK	B	06/09/2020	Various	1,200.000	495,317			
S66407-89-1	NIPPO CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,054			
SB182B-B2-6	NIPPON ACCOMODATIONS FUND INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	5,793			

SCHEDULE D - PART 3

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

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S66403-25-4	NIPPON DENSETSU KOGYO CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,425			
S66426-66-9	NIPPON ELECTRIC GLASS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	7,822			
S66407-45-3	NIPPON FLOUR MILLS CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	9,013			
S66400-68-0	NIPPON GAS CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,303			
S66404-22-9	NIPPON KAYAKU CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	6,267			
S66422-02-3	NIPPON KONPO UNYU SOKO CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	7,962			
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	41,254			
J28583-16-9	NIPPON PAPER INDUSTRIES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	5,600			
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	37.000	103,412			
SBLC74-14-3	NIPPON REIT INVESTMENT REIT CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	3,221			
S64705-88-2	NIPPON SHOKUBAI CO COMMON STOCK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,236			
S66425-69-5	NIPPON STEEL CORP	B	06/26/2020	Various	45,900.000	378,497			
S66409-27-7	NIPPON SUISAN KAISHA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,400.000	6,083			
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	06/26/2020	Various	11,700.000	271,224			
S66415-99-3	NIPRO CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	800.000	8,838			
S60169-26-5	NISHIMATSUYA CHAIN CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	3,091			
SBD57Z-M3-7	NISHI-NIPPON FINANCIAL HOLDINGS IN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	800.000	5,399			
S66429-67-1	NISHI-NIPPON RAILROAD CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,437			
65473P-10-5	NISOURCE I NC		06/03/2020	Various	1,845.000	46,339			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	93,000.000	306,472			
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,257			
S60714-75-5	NISSIN KOGYO CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,070			
J58214-10-7	NITORI HOLDINGS CO LTD	B	06/09/2020	Various	1,900.000	346,512			
S66410-83-8	NITTO BOSEKI CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,985			
J58472-11-9	NITTO DENKO CORP	B	06/26/2020	Various	4,100.000	230,005			
S71063-54-9	NKT HOLDING ORD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	96.000	2,144			
629209-30-5	NMI HOLDINGS INC CLASS A		05/20/2020	Various	50.000	662			
N64038-10-7	NN GROUP NV	B	06/26/2020	Various	4,778.000	163,785			
655044-10-5	NOBLE ENER GY INC COM		06/01/2020	CITIGROUP GLOBAL MARKETS	2,218.000	20,960			
SB4588-91-5	NOEVIR HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,275			
S66404-88-0	NOF CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,926			
S66168-76-6	NOJIMA CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,052			
S59029-41-3	NOKIA OYJ EURO.06	B	06/26/2020	Various	105,723.000	406,875			
X5862L-10-3	NOKIAN RENKAAT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	345.000	7,581			
S45897-10-5	NOLATO AB-B SHS		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	56.000	3,776			
J59009-15-9	NOMURA HOLDINGS INC	B	06/26/2020	Various	36,200.000	165,759			
S66462-37-5	NOMURA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	4,164			
SBYZF9-J9-8	NORDEA BANK	B	06/26/2020	Various	52,290.000	364,510			
SB06CF-71-8	NORDEX SE		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	235.000	2,327			
SBHWV2-58-8	NORDIC ENTERTAINMENT GROUP CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	175.000	5,355			
655663-10-2	NORDSON CORP.		06/03/2020	Various	573.000	85,838			
655664-10-0	NORDSTROM INC		05/19/2020	CITIGROUP GLOBAL MARKETS	1,156.000	16,314			
655844-10-8	NORFOLK SOUTHERN CORP		06/09/2020	Various	2,082.000	393,241			
D5813Z-10-4	NORMA GROUP ORD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	99.000	2,639			
S63626-52-7	NORSTAR HOLDINGS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	173.000	854			
Q6951U-10-1	NORTHERN STAR RESOURCES LTD	B	06/09/2020	Various	12,195.000	110,875			
665859-10-4	NORTHERN TRUST CORP		06/26/2020	Various	3,364.000	277,534			
SB68XH-C3-1	NORTHLAND POWER INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	338.000	8,433			
666807-10-2	NORTHROP GRUMMAN CORP		06/09/2020	Various	1,340.000	454,155			
SBYZGB-B8-2	NORTHVIEW APARTMENT REAL ESTATE IN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	90.000	2,298			
66765N-10-5	NORTHWEST NATURAL HOLDING COMPANY		04/17/2020	GOLDMAN, SACHS & CO.	4.000	258			
668074-30-5	NORTHWESTERN CORP		04/17/2020	GOLDMAN, SACHS & CO.	17.000	1,065			
668771-10-8	NortonLife Lock Inc		06/09/2020	Various	7,388.000	152,189			
S77421-23-8	NORWEGIAN AIR SHUTTLE ASA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,396.000	1,231			
G66721-10-4	NORWEGIAN CRUISE LINE		06/01/2020	CITIGROUP GLOBAL MARKETS	1,025.000	17,722			
S65341-61-2	NOVA MEASURING INSTRUMENTS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	104.000	5,029			
S21354-50-1	NOVAGOLD RESOURCES INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	616.000	5,631			
67000B-10-4	NOVANTA INC		06/24/2020	Various	1,665.000	138,455			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	06/09/2020	Various	17,023.000	1,478,967			
G6674U-10-8	NOVOCURE LTD		06/01/2020	CITIGROUP GLOBAL MARKETS	40.000	2,623			
SBHC8X-90-3	NOVO-NORDISK B ORD	B	06/09/2020	Various	12,888.000	834,298			

SCHEDULE D - PART 3

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

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B798F-W0-4	NOVOZYMES CLASS B	B	06/26/2020	Various	4,632.000	256,494			
67011P-10-0	NOW INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,264.000	8,886			
B23XW-70-5	NRW HOLDINGS LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,952.000	2,495			
S66396-02-9	NSD CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,122			
SBZBY7-37-4	NSI NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	114.000	4,417			
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP	B	06/26/2020	Various	17,700.000	192,452			
670346-10-5	NUCOR CORP.		06/09/2020	Various	4,486.000	195,134			
S63353-31-2	NUFARM LIMITED	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	643.000	1,802			
67059N-10-8	NUTANIX INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	17.000	286			
SBDRJL-N0-2	NUTRIEN LTD	B	06/26/2020	Various	8,428.000	304,588			
670704-10-5	NUVASIVE, INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	48.000	3,009			
629445-20-6	NVE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	104.000	5,927			
G6700G-10-7	NVENT ELECTRIC PLC	D	06/01/2020	Various	483.000	8,851			
67066G-10-4	NVIDIA CORP		06/09/2020	Various	6,877.000	2,432,905			
62944T-10-5	NVR INC		06/03/2020	Various	32.000	102,762			
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	06/09/2020	Various	2,225.000	245,017			
SBFD2N-K8-1	NYFOSA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	551.000	3,756			
S66564-07-1	OBAYASHI CORP	B	06/26/2020	Various	26,700.000	259,241			
S61746-20-2	OBIC BUSINESS CONSULTANTS		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,320			
S46127-57-7	OC OERLIKON CORP AG-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	530.000	4,310			
G6718L-10-6	OCADO GROUP PLC	B	06/26/2020	Various	5,583.000	145,642			
SB0F9V-20-4	OCBC BANK	B	06/26/2020	Various	61,300.000	411,699			
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/09/2020	Various	22,303.000	314,905			
SB1Z7L-21-1	OCEANAGOLD CORP.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,552.000	3,601			
675234-10-8	OCEANFIRST FINANCIAL CORP		05/26/2020	Various	1,895.000	30,430			
676079-10-6	ODONATE THERAPEUTICS INC		06/01/2020	Various	15.000	485			
SB1577-G7-0	OESTERREICHISCHE POST AG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	79.000	2,616			
676220-10-6	OFFICE DEPOT INC		06/01/2020	Various	331.000	785			
SB1S05-81-3	OIL REFINERIES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	12,625.000	2,341			
679295-10-5	OKTA INC CLASS A		06/09/2020	Various	1,840.000	321,283			
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/26/2020	Various	1,622.000	265,655			
680223-10-4	OLD REPUBLIC INTL CORP		04/17/2020	GOLDMAN, SACHS & CO.	58.000	960			
680665-20-5	OLIN CORP.		06/01/2020	Various	126.000	1,481			
S66588-01-3	OLYMPUS CORP	B	06/26/2020	Various	9,200.000	166,754			
681936-10-0	OMEGA HEALTHCARE INVESTORS		06/26/2020	Various	2,121.000	71,052			
SBM95X-H7-3	OMNI BRIDGEWAY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	849.000	2,775			
681919-10-6	OMNICOM GROUP		06/03/2020	Various	669.000	38,134			
68268W-10-3	ONEMAIN HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	666.000	15,161			
682680-10-3	ONEOK INC		06/26/2020	Various	9,067.000	295,740			
SBM7S7-K9-1	ONESAVINGS BANK PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,463.000	8,019			
P73684-11-3	ONESPAWORLD HOLDINGS LTD	D	04/17/2020	GOLDMAN, SACHS & CO.	180.000	734			
683344-10-5	ONTO INNOVATION INC		04/17/2020	GOLDMAN, SACHS & CO.	7.000	237			
SBSXN8-D0-8	OOH!MEDIA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,827.000	1,763			
SBD3D1-70-3	OPEN HOUSE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,426			
S22608-24-4	OPEN TEXT CORP	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	2,819.000	109,050			
68389X-10-5	ORACLE CORP COM		06/09/2020	Various	19,016.000	1,021,911			
68554V-10-8	ORASURE TECHNOLOGIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	221.000	3,121			
67103H-10-7	OREILLY AUTOMOTIVE INC		06/09/2020	Various	591.000	249,555			
S66488-91-7	ORIENTAL LAND LTD	B	06/26/2020	Various	2,100.000	297,786			
68621T-10-2	ORIGIN BANCORP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	515.000	10,044			
Q71610-10-1	ORIGIN ENERGY LTD	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	26,778.000	95,316			
J61933-12-3	ORIX CORP COMMON STOCK	B	06/26/2020	Various	24,800.000	343,162			
686688-10-2	ORMAT TECHNOLOGIES INC		06/01/2020	Various	124.000	8,680			
SBMFFS-H6-1	ORORA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,315.000	4,030			
K3192G-10-4	ORSTED	B	06/26/2020	Various	2,195.000	253,609			
68752L-10-0	ORTHOPEDIATRICS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	23.000	1,065			
J62320-11-4	OSAKA GAS CO	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	2,200.000	42,859			
S66556-20-0	OSG CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	6,127			
688239-20-1	OSHKOSH CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	20.000	1,445			
671044-10-5	OSI SYSTEMS INC		06/01/2020	Various	49.000	3,683			
SBN60C-Q4-6	OSISKO GOLD ROYALTIES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	376.000	3,743			

SCHEDULE D - PART 3

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

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D5963B-11-3	OSRAM LICHT N AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	215.000	10,252			
68902V-10-7	OTIS WORLDWIDE CORP		04/03/2020	DISTRIBUTION	4,018.500	229,326			
689648-10-3	OTTER TAIL POWER CO.		06/01/2020	Various	87.000	3,947			
69007J-10-6	OUTFRONT MEDIA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	908.000	13,636			
690732-10-2	OWENS & MINOR, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	331.000	2,595			
S63978-25-8	OZ MINERALS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	728.000	5,468			
693718-10-8	PACCAR INC		06/26/2020	Various	4,458.000	338,988			
SB01RQ-M3-8	PACIFIC BASIN SHIPPING LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	22,000.000	3,208			
69404D-10-8	PACIFIC BIOSCIENCES CAL		06/01/2020	Various	436.000	1,463			
695127-10-0	PACIRA PHARMACEUTICALS INC.		04/17/2020	GOLDMAN, SACHS & CO.	12.000	457			
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/03/2020	Various	437.000	45,514			
695263-10-3	PACWEST BANCORP		04/17/2020	GOLDMAN, SACHS & CO.	5.000	92			
697435-10-5	PALO ALTO NETWORKS INC		06/09/2020	Various	1,525.000	324,873			
SB61BG-94-4	PALTAC CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,600			
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	06/26/2020	Various	6,200.000	126,847			
J41121-10-4	PANASONIC CORP	B	06/26/2020	Various	45,900.000	377,481			
SBZ0CT-92-9	PANDOX CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	380.000	4,390			
698813-10-2	PAPA JOHNS INTL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	19.000	1,513			
SB5W8J-J8-5	PARAMOUNT BED HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,076			
69924R-10-8	PARAMOUNT GROUP REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	884.000	6,997			
SB575D-14-4	PAREX RESOURCES INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	530.000	6,366			
70014A-10-4	PARK AEROSPACE CORP		04/17/2020	GOLDMAN, SACHS & CO.	57.000	763			
700658-10-7	PARK NATIONAL CORP		06/01/2020	Various	27.000	1,968			
701094-10-4	PARKER HAN NIFIN CORP COM		06/09/2020	Various	1,109.000	216,989			
701877-10-2	PARSLEY ENERGY INC		05/20/2020	Various	853.000	6,831			
70202L-10-2	PARSONS CORP		04/17/2020	GOLDMAN, SACHS & CO.	2.000	73			
SB11Y3-K8-1	PATRIZIA IMMOBILIEN		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	124.000	3,005			
703395-10-3	PATTERSON COS INC		05/20/2020	Various	18.000	290			
703481-10-1	PATTERSON UTI ENERGY INC		04/17/2020	GOLDMAN, SACHS & CO.	495.000	1,020			
70432V-10-2	PAYCOM SOFTWARE INC		06/09/2020	Various	754.000	209,017			
70438V-10-6	PAYLOCITY HOLDING CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	46.000	5,530			
70450Y-10-3	PAYPAL HOLDINGS INC		06/09/2020	Various	12,296.000	1,888,887			
M7846U-10-2	PAZ OIL CO. LTD.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	71.000	5,667			
S44077-60-0	PEAB AB		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	453.000	3,725			
70509V-10-0	PEBBLEBROOK HOTEL TRUST		05/20/2020	CITIGROUP GLOBAL MARKETS	222.000	2,791			
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	06/09/2020	Various	12,174.000	270,060			
70805E-10-9	PENNANT GROUP INC		06/01/2020	Various	45.000	962			
G8295T-21-3	PENNON GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,846.000	39,236			
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		04/17/2020	GOLDMAN, SACHS & CO.	1,161.000	1,062			
70932M-10-7	PENNYMAC FINANCIAL SERVICES INC		06/01/2020	Various	38.000	1,186			
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		06/01/2020	Various	570.000	6,245			
70959W-10-3	PENSKE AUTO GROUP INC		06/01/2020	Various	175.000	6,109			
S66808-04-9	PENTA-OCEAN CONSTRUCTION	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	900.000	4,838			
70975L-10-7	PENUMBRA INC		06/01/2020	Various	7.000	1,242			
709789-10-1	PEOPLES BANCORP INC		04/17/2020	GOLDMAN, SACHS & CO.	273.000	6,069			
712704-10-5	PEOPLES UNITED FINANCIAL INC		06/03/2020	GOLDMAN, SACHS & CO.	3,570.000	43,518			
713448-10-8	PEPSICO INC.		06/09/2020	Various	11,324.000	1,504,831			
SBYMM0-01-5	PER AARSLEFF HOLDING CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	103.000	3,714			
71363P-10-6	PERDOCEO EDUCATION CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	60.000	983			
71375U-10-1	PERFICIENT INC		04/17/2020	GOLDMAN, SACHS & CO.	60.000	1,868			
71377A-10-3	PERFORMANCE FOOD GROUP		06/01/2020	Various	88.000	2,201			
714046-10-9	PERKINELMER INC		04/01/2020	CITIGROUP GLOBAL MARKETS	167.000	11,829			
S46823-29-0	PERNOD RICARD NPV	B	06/09/2020	Various	2,423.000	398,966			
G97822-10-3	PERRIGO PLC		06/03/2020	Various	816.000	44,760			
S06825-38-4	PERSIMMON PLC	B	06/26/2020	Various	5,360.000	162,378			
715347-10-0	PERSPECTA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	54.000	1,261			
S31544-54-7	PETROPAVLOVSK PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,210.000	1,604			
G7041J-10-7	PETS AT HOME PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,325.000	3,885			
S71035-26-5	PEUGEOT SA EUR1	B	06/26/2020	Various	13,837.000	197,281			
717081-10-3	PFIZER INC		06/09/2020	Various	42,683.000	1,544,417			
SBYV0M-C2-6	PHARMA MAR SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	478.000	4,118			

SCHEDULE D - PART 3

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

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SB8RC7-47-2	PHARMING GROUP NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,180.000	2,859			
718172-10-9	PHILIP MORRIS INTL.		06/09/2020	Various	12,381.000	926,751			
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	06/09/2020	Various	6,889.000	319,707			
718546-10-4	PHILLIPS 66		06/09/2020	Various	5,608.000	473,240			
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,368.000	10,808			
719405-10-2	PHOTRONICS INC		06/01/2020	Various	129.000	1,473			
71944F-10-6	PHREESIA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	47.000	1,412			
71943U-10-4	PHYSICIANS REALTY TRUST REIT		06/01/2020	CITIGROUP GLOBAL MARKETS	41.000	714			
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		06/01/2020	Various	141.000	2,362			
72147K-10-8	PILGRIM'S PRIDE CORP		05/20/2020	Various	277.000	5,399			
S64253-62-8	PILOT CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,040			
72352L-10-6	PINTEREST INC CLASS A		06/09/2020	Various	9,799.000	187,126			
723787-10-7	PIONEER NA T RES CO COM		06/09/2020	Various	1,602.000	159,994			
724078-10-0	PIPER JAFFRAY COS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	161.000	9,224			
72703H-10-1	PLANET FITNESS INC CLASS A		06/01/2020	Various	89.000	5,790			
SB08V9-H4-0	PLASTIC OMNIUM		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	202.000	4,119			
SB1XK7-G8-2	PLATINUM ASSET MANAGEMENT		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	726.000	1,856			
N70544-10-6	PLAYA HOTELS & RESORTS NV		05/20/2020	CITIGROUP GLOBAL MARKETS	229.000	607			
G7132V-10-0	PLAYTECH PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,098.000	3,792			
729132-10-0	PLEXUS CORP		04/17/2020	GOLDMAN, SACHS & CO.	24.000	1,397			
729139-10-5	PLIANT THERAPEUTICS INC		06/03/2020	CITIGROUP GLOBAL MARKETS	100.000	1,600			
72919P-20-2	PLUG POWER INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	200.000	856			
72941B-10-6	PLURALSIGHT INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	186.000	3,877			
SBBT3P-S9-4	PLUS500 LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	218.000	3,518			
693475-10-5	PNC FINL SVCS GROUP INC		06/26/2020	Various	5,097.000	613,086			
69349H-10-7	PNM RESOURCES INC		06/01/2020	Various	20.000	814			
731068-10-2	POLARIS INDUSTRIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	233.000	20,798			
SBSJBZ-M6-9	POLYNOVO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,685.000	2,933			
SBKRC5-K3-3	POLYPIPE GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	723.000	3,836			
733174-70-0	POPULAR INC		05/20/2020	Various	47.000	1,713			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		06/02/2020	Various	11,642.000	543,476			
737010-10-8	PORTOLA PHARMACEUTICALS INC		04/17/2020	GOLDMAN, SACHS & CO.	55.000	353			
737630-10-3	POTLATCH CORP.		06/01/2020	Various	136.000	4,521			
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	06/26/2020	Various	21,500.000	128,005			
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	06/26/2020	Various	19,781.000	336,089			
739276-10-3	POWER INTEGRATIONS INC		06/01/2020	Various	1,066.000	99,394			
SBTHH8-L3-4	POWERCELL SWEDEN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	107.000	3,511			
69351T-10-6	PPL CORP		06/26/2020	Various	13,205.000	356,671			
69354N-10-6	PRA GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	104.000	3,519			
69354M-10-8	PRA HEALTH SCIENCES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	50.000	4,978			
SBN320-L4-2	PRAIRIESKY ROYALTY LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	990.000	6,237			
74051N-10-2	PREMIER INC CLASS A		06/01/2020	Various	27.000	909			
S65438-00-4	PREMIER INVESTMENT CO		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	5,556			
74112D-10-1	PRESTIGE BRANDS		05/20/2020	CITIGROUP GLOBAL MARKETS	33.000	1,369			
S63736-32-6	PRESTIGE INTERNATIONAL INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	3,760			
74139C-10-2	PRETIUM RESOURCES INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	485.000	4,045			
741511-10-9	PRICESMART INC		06/01/2020	CITIGROUP GLOBAL MARKETS	12.000	647			
S67034-00-9	PRIMA MEAT PACKERS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,355			
SBYRJ5-J1-7	PRIMARY HEALTH PROPERTIES REIT PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,546.000	4,891			
74164M-10-8	PRIMERICA INC		05/20/2020	CITIGROUP GLOBAL MARKETS	54.000	5,780			
74167P-10-8	PRIMO WATER CORP		04/15/2020	NATIONAL BANK OF CANADA	398.000	3,654			
SBLKVV-X9-2	PRIMO WATER CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	364.000	4,979			
74251V-10-2	PRINCIPAL FINANCIAL GROUP		06/26/2020	Various	2,551.000	115,102			
74257L-10-8	PRINCIPIA BIOPHARMA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	2.000	122			
742718-10-9	PROCTER & GAMBLE CO		06/09/2020	Various	20,153.000	2,387,012			
743312-10-0	PROGRESS SOFTWARE CORP.		04/17/2020	GOLDMAN, SACHS & CO.	24.000	906			
743315-10-3	PROGRESSIVE CORP		06/09/2020	Various	5,746.000	458,397			
74340W-10-3	PROLOGIS INC		06/26/2020	Various	6,693.000	651,055			
D6216S-14-3	PROSIEBENSAT1 MEDIA AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	494.000	5,883			
743606-10-5	PROSPERITY BANCSHARES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	131.000	8,005			
SBJDS7-L3-4	PROSUS NV	B	06/09/2020	Various	4,045.000	346,131			

SCHEDULE D - PART 3

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

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743713-10-9	PROTO LABS INC		04/17/2020	GOLDMAN, SACHS & CO.	19.000	1,561			
743815-10-2	PROVIDENCE SERVICE CORP/THE		05/20/2020	Various	13.000	762			
G72899-10-0	PRUDENTIAL CORP	B	06/26/2020	Various	35,897.000	501,371			
744320-10-2	PRUDENTIAL FINL INC		06/09/2020	Various	4,055.000	276,915			
69360J-10-7	PS BUSINESS PKS INC CALIF COM		06/02/2020	Various	4,031.000	545,598			
H64687-12-4	PSP SWISS PROPERTY AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	70.000	7,863			
69370C-10-0	PTC INC		06/26/2020	Various	1,985.000	158,518			
69366J-20-0	PTC THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	44.000	2,177			
74460D-10-9	PUBLIC STORAGE		06/26/2020	Various	1,825.000	380,604			
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		06/26/2020	Various	5,666.000	298,392			
745867-10-1	PULTE GROUP INC		04/21/2020	CITIGROUP GLOBAL MARKETS	2,656.000	64,222			
S50647-22-1	PUMA	B	06/26/2020	Various	1,217.000	93,335			
74624M-10-2	PURE STORAGE INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	73.000	939			
693656-10-0	PVH CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	341.000	16,238			
74736L-10-9	Q2 HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	54.000	4,419			
74727D-30-6	QAD INC. CL A		04/17/2020	GOLDMAN, SACHS & CO.	88.000	3,508			
74733V-10-0	QEP RESOURCES INC		04/17/2020	GOLDMAN, SACHS & CO.	6,256.000	1,939			
SBYXS6-99-6	QIAGEN NV		06/09/2020	Various	2,993.000	127,913			
SBQWMW-D0-8	QINETIQ GROUP PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	765.000	2,791			
74736K-10-1	QORVO INC		06/03/2020	GOLDMAN, SACHS & CO.	312.000	35,253			
74736A-10-3	QTS REALTY REIT CLASS A INC TRUST		04/17/2020	GOLDMAN, SACHS & CO.	3.000	192			
747525-10-3	QUALCOMM INC		06/09/2020	Various	8,610.000	745,462			
74758T-30-3	QUALYS INC		04/17/2020	GOLDMAN, SACHS & CO.	4.000	425			
747619-10-4	QUANEX BUILDING PRODUCTS		05/20/2020	CITIGROUP GLOBAL MARKETS	472.000	5,386			
74762E-10-2	QUANTA SERVICES		04/17/2020	GOLDMAN, SACHS & CO.	4.000	140			
747666Q-10-1	QUANTERIX CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	55.000	1,512			
Q7834B-11-2	QUBE HOLDINGS LTD.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,893.000	7,757			
74834L-10-0	QUEST DIAGNOSTICS INC		06/26/2020	Various	1,390.000	163,238			
74838J-10-1	QUIDEL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	2.000	374			
G3651J-10-7	QUILTER PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,299.000	7,339			
749607-10-7	R L I CORP.		05/15/2020	Various	469.000	33,641			
750236-10-1	RADIAN GROUP INC		05/20/2020	Various	577.000	8,388			
750491-10-2	RADNET INC		05/20/2020	Various	113.000	1,563			
SBD87B-M2-6	RAKUS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	1,764			
S62295-97-7	RAKUTEN INC	B	06/09/2020	Various	9,500.000	86,010			
750917-10-6	RAMBUS INC		04/17/2020	GOLDMAN, SACHS & CO.	2.000	25			
75281A-10-9	RANGE RESOURCES CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	125.000	730			
753422-10-4	RAPID7 INC		06/02/2020	Various	4,220.000	190,445			
S59106-09-6	RATIONAL AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	9.000	5,045			
754730-10-9	RAYMOND JAMES FINANCIAL INC		04/21/2020	CITIGROUP GLOBAL MARKETS	1,123.000	68,817			
75508B-10-4	RAYONIER ADVANCED MATERIALS		04/17/2020	GOLDMAN, SACHS & CO.	815.000	913			
754907-10-3	RAYONIER INC		04/17/2020	GOLDMAN, SACHS & CO.	16.000	391			
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		06/09/2020	Various	31,536.430	1,863,947			
75524B-10-4	RBC BEARING INS		05/20/2020	Various	210.000	25,683			
75574U-10-1	READY CAPITAL CORP		06/01/2020	Various	676.000	4,196			
SBZ4FM-87-3	REAL MATTERS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	225.000	4,374			
75605Y-10-6	REALOGY HOLDINGS CORP		05/20/2020	Various	224.000	871			
75606N-10-9	REALPAGE INC		06/22/2020	Various	4,668.000	293,999			
756109-10-4	REALTY INCOME CORP		06/02/2020	Various	13,437.000	716,249			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	06/26/2020	Various	11,042.000	928,927			
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	06/09/2020	Various	8,900.000	321,258			
SBD6FX-N3-0	RED ELECTRICA SA	B	06/26/2020	Various	10,161.000	190,060			
75737F-10-8	REDFIN CORP		06/01/2020	Various	64.000	1,635			
SBG11K-36-6	REDROW PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	731.000	3,863			
758075-40-2	REDWOOD TRUST INC		06/01/2020	Various	467.000	1,842			
758750-10-3	REGAL BELOIT CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	188.000	14,608			
758849-10-3	REGENCY CENTERS CORPORATION		06/26/2020	Various	14,072.000	548,399			
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/09/2020	Various	974.000	587,642			
75901B-10-7	REGENXBIO INC		05/20/2020	CITIGROUP GLOBAL MARKETS	40.000	1,678			
7591EP-10-0	REGIONS FINANCIAL CORP		06/26/2020	Various	39,018.000	412,035			
S64765-42-3	REGIS RESOURCES LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	895.000	3,202			

SCHEDULE D - PART 3

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

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759351-60-4	REINSURANCE GROUP AMERICA INC		06/26/2020	Various	1,681.000	143,773			
759509-10-2	RELIANCE STEEL & ALUMINUM		04/17/2020	GOLDMAN, SACHS & CO.	31.000	2,730			
SBD1DM-79-2	RELIANCE WORLDWIDE CORPORATION LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,477.000	4,991			
J6436W-11-8	RELO GROUP INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,648			
G74570-12-1	RELX PLC	B	06/26/2020	Various	18,908.000	454,561			
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		06/03/2020	GOLDMAN, SACHS & CO.	173.000	32,289			
75972A-30-1	RENEWABLE ENERGY INC		05/20/2020	Various	52.000	1,297			
S67322-00-8	RENGO CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	4,076			
S07323-58-7	RENISHAW PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	95.000	4,690			
76009N-10-0	RENT-A-CENTER INC		06/01/2020	Various	31.000	700			
76029N-10-6	REPLIMUNE GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	119.000	2,351			
SBZ1DZ-96-3	REPLY	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	70.000	5,656			
759910-10-2	REPRO MED SYSTEM INC		06/01/2020	CITIGROUP GLOBAL MARKETS	141.000	1,454			
S56693-54-2	REPSOL YPF SA EUR1	B	06/09/2020	Various	20,659.000	212,838			
760759-10-0	REPUBLIC S VCS INC COM		06/26/2020	Various	4,782.000	411,133			
76118Y-10-4	RESIDEO TECHNOLOGIES INC		05/20/2020	Various	134.000	652			
761152-10-7	RESMED INC.		06/09/2020	Various	2,166.000	349,441			
S64106-36-2	RESOLUTE MINING LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,460.000	2,691			
J6448E-10-6	RESONA HOLDINGS	B	06/26/2020	Various	58,500.000	208,997			
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	06/09/2020	Various	3,364.000	198,584			
S54383-61-7	RETAIL ESTATES NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	57.000	3,840			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		06/01/2020	CITIGROUP GLOBAL MARKETS	1,361.000	12,581			
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		06/01/2020	Various	616.000	3,339			
761330-10-9	REVANCE THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	36.000	781			
F7782J-36-6	REXEL S.A.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	618.000	7,068			
76169B-10-2	REXNORD CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	10.000	279			
74967X-10-3	RH		05/20/2020	CITIGROUP GLOBAL MARKETS	24.000	4,184			
S53345-88-0	RHEINMETALL AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	106.000	9,203			
SBYZ2J-R8-3	RHI MAGNESITA NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	196.000	5,910			
SBMGJQ-51-3	RIB SOFTWARE V	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	102.000	3,327			
762544-10-4	RIBBON COMMUNICATIONS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	500.000	2,165			
76329W-10-3	RICHELIEU HARDWARE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	232.000	4,919			
766559-60-3	RIGEL PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	2,000.000	3,929			
SBGDT3-G2-3	RIGHTMOVE PLC	B	06/30/2020	Various	16,880.000	123,766			
76680R-20-6	RINGCENTRAL INC CLASS A		06/09/2020	Various	795.000	204,129			
SBF1KD-82-6	RINGKJOBING LANDBOBANK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	116.000	8,200			
S07188-75-8	RIO TINTO CMN STK	B	06/09/2020	Various	8,799.000	502,045			
Q81437-10-7	RIO TINTO LTD	B	06/09/2020	Various	3,028.000	208,701			
770323-10-3	ROBERT HALF INTL INC		06/03/2020	Various	4,114.000	181,128			
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	06/09/2020	Various	5,108.000	1,791,784			
SBR171-50-1	ROCKET INTERNET	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	341.000	7,321			
77313F-10-6	ROCKET PHARMACEUTICALS INC		06/01/2020	Various	135.000	2,425			
773903-10-9	ROCKWELL AUTOMATION INC		06/09/2020	Various	954.000	210,014			
S47134-90-3	ROCKWOOL INTL A/S-B SHS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	21.000	5,688			
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	06/09/2020	Various	6,516.000	282,743			
775133-10-1	ROGERS CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	76.000	7,897			
S67473-67-8	ROHTO PHARMACEUTICAL CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	9,525			
77543R-10-2	ROKU INC CLASS A		06/09/2020	Various	881.000	95,500			
775711-10-4	ROLLINS, INC		04/21/2020	CITIGROUP GLOBAL MARKETS	1,096.000	40,618			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	06/26/2020	Various	49,162.000	197,682			
777780-10-7	ROSETTA STONE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	165.000	3,058			
778296-10-3	ROSS STORES, INC.		06/09/2020	Various	3,401.000	342,729			
SBVFNZ-H2-5	ROTORK PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,084.000	7,159			
S62483-65-6	ROUND ONE CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	2,893			
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	06/26/2020	Various	190,056.000	261,504			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	06/09/2020	Various	10,609.000	745,019			
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		06/26/2020	Various	5,907.000	256,900			
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	06/26/2020	Various	68,252.000	1,161,275			
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	06/26/2020	Various	53,864.000	893,271			
780287-10-8	ROYAL GOLD INC		04/17/2020	GOLDMAN, SACHS & CO.	15.000	1,617			
G7368G-10-8	ROYAL MAIL PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,945.000	4,349			

SCHEDULE D - PART 3

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

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SBX8ZX-20-1	ROYAL UNIBREW ORD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	136.000	11,324			
74971D-10-1	RPT REALTY		05/20/2020	Various	174.000	979			
SBDT88-L2-7	RUBIS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	195.000	9,382			
781846-20-9	RUSH ENTERPRISES CL A		05/20/2020	CITIGROUP GLOBAL MARKETS	124.000	4,909			
781846-30-8	RUSH ENTERPRISES INC CL B		06/01/2020	CITIGROUP GLOBAL MARKETS	206.000	7,374			
D6629K-10-9	RWE AG (NEU) CMN STK	B	06/09/2020	Various	4,523.000	155,736			
SBVFCZ-V3-9	RWS HOLDINGS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	644.000	4,732			
783549-10-8	RYDER SYSTEM INC		06/01/2020	Various	64.000	1,894			
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		06/01/2020	Various	50.000	1,716			
S73908-01-4	S IMMO AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	199.000	3,572			
783859-10-1	S T BANCORP INC		06/01/2020	Various	248.000	5,904			
78409V-10-4	S&P GLOBAL INC		06/09/2020	Various	3,200.000	1,037,170			
A7511S-10-4	S&T AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	172.000	4,410			
S54695-54-9	SAAB AB	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	128.000	3,197			
S55047-89-8	SACYR VALLEHERMOSO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,354.000	2,812			
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	30,841.000	277,714			
F03381-13-8	SAFRAN	B	06/09/2020	Various	2,610.000	286,367			
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		04/17/2020	GOLDMAN, SACHS & CO.	2.000	34			
SBDZZR-W1-1	SAIPEM	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,925.000	4,804			
79466L-30-2	SALESFORCE.COM INC		06/09/2020	Various	6,623.000	1,157,618			
SB1W5N-W2-1	SALMAR	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	121.000	5,729			
SBD7Y7-37-7	SAMHALLSBYGGNADSBOLAGET I NORDEN C	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,962.000	5,013			
S52260-38-7	SAMPO PLC	B	06/26/2020	Various	9,225.000	325,196			
S67728-53-5	SAN IN GODO BANK LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	3,516			
80013R-20-6	SANDSTORM GOLD LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	525.000	5,023			
J67844-10-0	SANKYO CO LTD GUNMA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,839			
S67753-80-6	SANKYU INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	7,520			
801056-10-2	SANMINA CORP		04/17/2020	GOLDMAN, SACHS & CO.	8.000	211			
SBVRZ8-S8-1	SANNE GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	383.000	2,960			
S56717-35-8	SANOFI S.A.	B	06/09/2020	Various	11,884.000	1,176,652			
S59646-40-6	SANOMA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	386.000	3,911			
Q82869-11-8	SANTOS	B	06/09/2020	Various	19,013.000	79,750			
S67767-81-4	SANWA HOLDINGS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	800.000	7,145			
D66992-10-4	SAP AG	B	06/09/2020	Various	11,584.000	1,554,529			
SBFZXZ-36-4	SAPIENS INTERNATIONAL NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	160.000	4,305			
S67769-07-5	SAPPORO HOLDINGS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,629			
S61688-38-8	SARACEN MINERAL HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,267.000	8,421			
803607-10-0	SAREPTA THERAPEUTICS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	90.000	10,206			
S62435-86-2	SATS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,400.000	4,923			
804395-10-1	SAUL CENTERS		05/20/2020	CITIGROUP GLOBAL MARKETS	156.000	4,697			
SB135B-J4-2	SAVILLS PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	403.000	4,079			
J69811-10-7	SAWAI PHARMACEUTICAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,143			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		06/09/2020	Various	954.000	296,958			
025121-72-4	SBM OFFSHORE NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	390.000	5,708			
SBYSXJ-H8-6	SCANDIC HOTELS GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	678.000	2,383			
SBQSSW-W3-6	SCATEC SOLAR	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	226.000	3,645			
806857-10-8	SCHLUMBERGER LTD		06/09/2020	Various	34,375.000	578,650			
S48341-08-5	SCHNEIDER ELECTRIC	B	06/26/2020	Various	5,018.000	538,345			
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	451.000	6,969			
80706P-10-3	SCHOLAR ROCK HOLDING CORP		06/01/2020	Various	41.000	697			
S59840-24-9	SCHWEITER TECHNOLOGIES AG-BR		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4.000	4,910			
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		04/17/2020	GOLDMAN, SACHS & CO.	44.000	1,230			
810186-10-6	SCOTTS MIRACLE GRO CO		05/20/2020	Various	7.000	961			
811916-10-5	SEABRIDGE GOLD INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	258.000	4,516			
811707-80-1	SEACOAST BANKING CORP FL		06/01/2020	Various	123.000	2,473			
811904-10-1	SEACOR HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	70.000	1,796			
G7945M-10-7	SEAGATE TECHNOLOGY		05/19/2020	CITIGROUP GLOBAL MARKETS	1,080.000	53,774			
812578-10-2	SEATTLE GENETICS INC		06/09/2020	Various	1,139.000	173,144			
81282V-10-0	SEAWORLD ENTERTAINMENT INC		05/20/2020	CITIGROUP GLOBAL MARKETS	72.000	1,222			
81374A-10-5	SECUREWORKS CLASS A CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	139.000	1,719			
S67934-23-2	SEINO HOLDINGS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	3,927			

SCHEDULE D - PART 3

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

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J70746-13-6	SEKISUI HOUSE	B	06/03/2020	Various	22,900.000	420,249			
SBSKRK-L7-1	SEKISUI HOUSE REIT INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	14.000	8,994			
816300-10-7	SELECTIVE INSURANCE GROUP		05/22/2020	Various	641.000	32,169			
816307-30-0	SELECTQUOTE INC		06/30/2020	Various	3,688.000	75,892			
S27953-71-0	SEMAFO INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	908.000	3,087			
Y79711-15-9	SEMBCORP INDUSTRIES	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,000.000	3,766			
816851-10-9	SEMPRA ENERGY		06/26/2020	Various	2,739.000	356,132			
816850-10-1	SEMTECH CORPORATION		05/20/2020	CITIGROUP GLOBAL MARKETS	229.000	11,001			
S67952-03-6	SENKO CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	2,231			
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,390.000	47,733			
G80400-10-7	SERCO GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,017.000	5,644			
S66807-18-1	SERIA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,560			
81752R-10-0	SERITAGE GROWTH PROPERTIES		06/01/2020	Various	816.000	6,997			
817565-10-4	SERVICE CORP. INTERNATIONAL		04/17/2020	GOLDMAN, SACHS & CO.	6.000	238			
81761L-10-2	SERVICE PROPERTIES TRUST		05/20/2020	Various	734.000	4,390			
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		06/01/2020	Various	33.000	1,062			
81762P-10-2	SERVICENOW INC		06/09/2020	Various	1,480.000	574,910			
81768T-10-8	SERVISFIRST BANCSHARES INC		04/17/2020	GOLDMAN, SACHS & CO.	285.000	8,408			
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	06/26/2020	Various	10,200.000	357,139			
SBRK0M-M4-3	SEVEN GENERATIONS ENERGY LTD CLASS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,136.000	2,527			
SB4320-W4-4	SEVEN GROUP HOLDINGS LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	466.000	5,487			
SBLWF8-B6-5	SFS GROUP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	32.000	2,988			
819047-10-1	SHAKE SHACK INC		04/17/2020	GOLDMAN, SACHS & CO.	10.000	435			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	06/26/2020	Various	8,921.000	156,443			
824348-10-6	SHERWIN WILLIAMS CO		06/09/2020	Various	737.000	425,752			
82452J-10-9	SHIFT4 PAYMENTS INC CLASS A		06/05/2020	CREDIT SUISSE	100.000	2,300			
S68043-47-0	SHIKOKU ELECTRIC POWER INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	2,952			
S68043-69-4	SHIMADZU CORP	B	06/26/2020	Various	6,800.000	178,078			
J72262-10-8	SHIMANO	B	06/26/2020	Various	1,700.000	284,326			
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	06/09/2020	Various	2,700.000	312,962			
S68046-82-0	SHIONOGI & CO	B	06/09/2020	Various	2,500.000	146,052			
SB05MT-R0-9	SHIP HEALTHCARE HOLDINGS INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,164			
J74358-14-4	SHISEIDO CO. LTD.	B	06/26/2020	Various	4,700.000	305,437			
SB29T1-W0-7	SHO-BOND HOLDINGS CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,433			
82489T-10-4	SHOCKWAVE MEDICAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	121.000	5,367			
824889-10-9	SHOE CARNIVAL INC		05/20/2020	CITIGROUP GLOBAL MARKETS	193.000	4,698			
SBYYH7-G9-6	SHOP APOTHEKE EUROPE NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	28.000	3,350			
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	06/09/2020	Various	797.000	599,035			
Q8501T-10-5	SHOPPING CENTRES AUSTRALASIA PROPE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,978.000	2,955			
S68605-43-5	SHUFERSAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	641.000	4,203			
825690-10-0	SHUTTERSTOCK INC		06/01/2020	Various	50.000	1,814			
825698-10-3	SHYFT GROUP INC		06/01/2020	EXCHANGE	198.000	2,247			
S73917-63-5	SIEGFRIED HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	10.000	4,527			
D69671-21-8	SIEMANS AG	B	06/09/2020	Various	9,943.000	1,061,272			
SBD5GN-60-8	SIG COMBIBLOC GROUP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	535.000	8,634			
SBKDM7-X4-3	SIGNATURE AVIATION PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,999.000	5,687			
82669G-10-4	SIGNATURE BK NEW YORK NY		05/19/2020	Various	1,003.000	85,132			
SBYY7V-Y5-2	SIGNIFY NV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	305.000	7,886			
H7631K-27-3	SIKA AG	B	06/26/2020	Various	1,743.000	316,375			
D6948S-11-4	SILTRONIC N AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	50.000	5,105			
SB28RM-Y4-5	SILVER LAKE RESOURCES LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,442.000	3,565			
S27842-61-6	SILVERCORP METALS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	499.000	2,660			
SBYVY3-D2-0	SILVERCREST METALS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	356.000	3,254			
SBBCR9-N1-3	SIMCORP AS	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	110.000	11,867			
828730-20-0	SIMMONS FIRST NATL CORP CL A		06/01/2020	Various	124.000	2,140			
828806-10-9	SIMON PPTY GROUP INC		06/24/2020	Various	18,654.000	1,118,445			
829073-10-5	SIMPSON MANUFACTURING		05/20/2020	CITIGROUP GLOBAL MARKETS	56.000	4,154			
SBZBW6-G7-4	SINCH	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	81.000	6,931			
Y7990F-10-6	SINGAPORE PRESS HLDG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,100.000	4,646			
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	06/26/2020	Various	102,100.000	188,929			
82968B-10-3	SIRIUS XM HOLDINGS INC		05/19/2020	CITIGROUP GLOBAL MARKETS	65.000	354			

SCHEDULE D - PART 3

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

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SB61X7-R5-7	SITC INTERNATIONAL HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	5,000.000	5,335			
82981J-10-9	SITE CENTERS CORP		06/02/2020	Various	44,745.000	287,338			
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		05/20/2020	CITIGROUP GLOBAL MARKETS	26.000	2,406			
S52712-76-7	SIXT AG - PRFD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	62.000	3,197			
830566-10-5	SKECHERS USA INC		04/27/2020	Various	1,470.000	35,233			
S68231-93-5	SKY CITY ENTERTAINMENT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,197.000	4,898			
SBQQD1-67-4	SKYLARK HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	7,942			
830830-10-5	SKYLINE CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	199.000	4,782			
830879-10-2	SKYWEST INC		06/01/2020	CITIGROUP GLOBAL MARKETS	87.000	2,416			
83088M-10-2	SKYWORKS SOLUTIONS INC		06/09/2020	Various	1,761.000	229,927			
78440X-10-1	SL GREEN REALTY CORP		04/01/2020	CITIGROUP GLOBAL MARKETS	281.000	11,164			
78442P-10-6	SLM CORP		04/17/2020	GOLDMAN, SACHS & CO.	80.000	552			
78454L-10-0	SM ENERGY CO		04/17/2020	GOLDMAN, SACHS & CO.	280.000	470			
SB4X1R-C8-0	SMART METERING SYSTEMS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	297.000	2,157			
83200N-10-3	SMARTSHEET INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	23.000	1,364			
J75734-10-3	SMC CORP	B	06/09/2020	Various	500.000	262,716			
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	06/26/2020	Various	15,711.000	322,595			
831865-20-9	SMITH (A.O.)		06/03/2020	Various	1,776.000	76,772			
G82401-11-1	SMITHS GROUP PLC	B	06/26/2020	Various	8,010.000	136,125			
SB2PLY-M1-6	SMS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,488			
832696-40-5	SMUCKER J M CO COM NEW		06/03/2020	Various	1,191.000	138,669			
T8578L-10-7	SNAM RETE GAS	B	06/26/2020	Various	47,445.000	236,498			
83304A-10-6	SNAP INC CLASS A		06/09/2020	Various	16,811.000	273,184			
833034-10-1	SNAP ON IN C COM		06/26/2020	Various	2,352.000	321,618			
S27638-84-0	SNC-LAVALIN GROUP INC COM	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	396.000	6,661			
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	06/26/2020	Various	11,452.000	195,494			
F84941-12-3	SODEXO	B	06/26/2020	Various	2,347.000	171,480			
J75963-10-8	SOFTBANK GROUP CORP	B	06/09/2020	Various	11,300.000	545,144			
SBYZDV-K8-1	SOFTCAT PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	309.000	4,132			
SBF06W-X9-9	SOFTWARE AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	147.000	5,935			
SBKWD4-B5-9	SOFTWAREONE HOLDING AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	222.000	5,469			
SBZ6T5-C2-6	SOITEC SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	52.000	5,801			
S65941-43-7	SOJITZ CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,900.000	10,690			
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	11.000	1,658			
SB1YVK-J4-5	SOLARIA ENERGIA Y MEDIO AMBI		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	209.000	2,661			
G8255T-10-4	SOLGOLD PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	4,757.000	1,226			
835495-10-2	SONOCO PRODUCTS CO.		04/17/2020	GOLDMAN, SACHS & CO.	32.000	1,595			
S71560-36-1	SONOVA HOLDING AG	B	06/26/2020	Various	814.990	168,589			
S68215-06-0	SONY GROUP CORPORATION	B	06/09/2020	Various	9,000.000	603,802			
S56336-16-7	SOPRA GROUP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	46.000	5,675			
SB010M-C2-1	SOSEI GROUP CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	3,220			
SBG0WN-L9-2	SOSILA LOGISTICS REIT INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3.000	3,618			
S67672-02-2	SOTETSU HOLDINGS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,344			
838518-10-8	SOUTH JERSEY INDUSTRIES INC		04/17/2020	GOLDMAN, SACHS & CO.	33.000	855			
842587-10-7	SOUTHERN CO		06/09/2020	Various	13,539.000	792,129			
845467-10-9	SOUTHWESTERN ENERGY CO		05/20/2020	CITIGROUP GLOBAL MARKETS	163.000	473			
SB14LS-01-1	SPAR NORD BANK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	529.000	4,207			
SB40JT-03-5	SPAREBANK SR-BANK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	930.000	6,704			
S03308-60-8	SPECTRIS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	255.000	7,899			
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		04/17/2020	GOLDMAN, SACHS & CO.	24.000	909			
F8691R-10-1	SPIE SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	298.000	4,457			
84857L-10-1	SPIRE INC		04/17/2020	GOLDMAN, SACHS & CO.	2.000	154			
S04726-09-7	SPIRENT COMMUNICATIONS PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,460.000	4,317			
848577-10-2	SPIRIT AIRLINES INC.		04/17/2020	GOLDMAN, SACHS & CO.	40.000	534			
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	548.000	15,579			
848637-10-4	SPLUNK INC		06/09/2020	Various	1,505.000	280,430			
SB1QH8-P2-2	SPORTS DIRECT INTERNATIONAL		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	772.000	2,894			
SBMCB5-21-9	SPROTT INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	76.000	2,723			
85209W-10-9	SPROUT SOCIAL INC CLASS A		06/30/2020	Various	4,600.000	123,637			
78463M-10-7	SPS COMMERCE INC		04/17/2020	GOLDMAN, SACHS & CO.	13.000	650			
784635-10-4	SPX CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	187.000	7,130			

SCHEDULE D - PART 3

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

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78469X-10-7	SPX FLOW INC		04/16/2020	BANK OF NEW YORK	336.000	9,194			
852234-10-3	SQUARE INC CLASS A		06/09/2020	Various	3,045.000	276,537			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		06/26/2020	Various	3,044.000	183,002			
W8615U-10-8	SSAB SVENSKT STAL B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,802.000	4,779			
SBGBN7-C0-2	SSP GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,550.000	4,891			
SBF7MP-L9-4	SSR MINING INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	353.000	7,498			
Q8744Q-10-8	ST BARBARA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,669.000	3,603			
S70582-62-2	ST GALLER KANTONALBANK A-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	16.000	7,125			
790148-10-0	ST JOE CORP		04/17/2020	GOLDMAN, SACHS & CO.	9.000	159			
S07291-01-6	ST.MODWEN PROPERTIES	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	816.000	3,459			
SBMM1P-P4-3	STABILUS SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	73.000	3,829			
SBJ7HN-18-5	STADLER RAIL AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	103.000	4,229			
85254J-10-2	STAG INDUSTRIAL INC.		06/01/2020	Various	146.000	3,915			
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	06/26/2020	Various	62,605.000	314,662			
854231-10-7	STANDEX INTERNATIONAL CORP.		04/17/2020	GOLDMAN, SACHS & CO.	16.000	731			
854502-10-1	STANLEY BLACK & DECKER INC		06/09/2020	Various	1,626.000	226,754			
S28542-38-9	STANTEC INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	259.000	7,970			
85512C-10-5	STAR GROUP UNITS		05/20/2020	CITIGROUP GLOBAL MARKETS	1,817.000	13,809			
855244-10-9	STARBUCKS CORP		06/09/2020	Various	10,078.000	815,491			
SBDG1M-J0-8	STARS GROUP INC	B	05/05/2020	Various	1,900.000	48,040			
S68419-13-4	STARTS CORP INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,100			
857477-10-3	STATE STREET CORPORATION		06/26/2020	Various	6,379.000	410,636			
SBCT5F-D7-3	STEADFAST GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,969.000	4,534			
858119-10-0	STEEL DYNAMICS INC		06/03/2020	Various	1,584.000	42,758			
858155-20-3	STEELCASE INC		06/01/2020	Various	462.000	4,965			
S28097-77-2	STELLA JONES INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	293.000	7,344			
858586-10-0	STEPAN CO		05/20/2020	CITIGROUP GLOBAL MARKETS	7.000	665			
858912-10-8	STERICYCLE INC		04/17/2020	GOLDMAN, SACHS & CO.	14.000	680			
G8473T-10-0	STERIS		06/26/2020	Various	1,878.000	299,237			
85917A-10-0	STERLING BANCORP		05/20/2020	Various	249.000	2,745			
859241-10-1	STERLING CONSTRUCTION CO		06/01/2020	CITIGROUP GLOBAL MARKETS	390.000	3,506			
556269-10-8	STEVEN MADDEN LTD		06/01/2020	Various	243.000	5,846			
860630-10-2	STIFEL FINANCIAL CORP		06/01/2020	Various	90.000	4,236			
SBYY3B-65-1	STILLFRONT GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	68.000	6,089			
S59623-32-2	STMICROELECTRONICS NV	B	06/09/2020	Various	9,061.000	247,790			
86150R-10-7	STOKE THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	95.000	2,418			
862121-10-0	STORE CAPITAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	423.000	7,690			
S48528-32-7	STOREBRAND	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,333.000	6,820			
D8171G-20-5	STRATEC BIOMEDICAL AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	24.000	2,359			
86272C-10-3	STRATEGIC EDUCATION INC		06/01/2020	CITIGROUP GLOBAL MARKETS	2.000	345			
S71568-32-3	STRAUMANN HOLDING AG	B	06/03/2020	Various	153.000	125,886			
S63041-15-6	STRAUSS-ELITE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	175.000	4,872			
SB3S3S-52-9	STROER OUT-OF-HOME MEDIA AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	84.000	5,659			
863667-10-1	STRYKER CORP		06/09/2020	Various	2,785.000	558,950			
J14406-13-6	SUBARU CORP	B	06/26/2020	Various	6,100.000	143,353			
S52582-46-7	SUBSEA SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	642.000	4,012			
S57844-62-3	SUEDZUCKER AG NPV	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	172.000	2,714			
S62590-11-2	SUGI PHARMACY CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	6,777			
H83580-28-4	SULZER AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	68.000	5,404			
S68588-61-5	SUMITOMO FORESTRY CO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	7,537			
S68588-49-0	SUMITOMO METAL MINING LTD	B	06/09/2020	Various	5,800.000	159,658			
S65972-49-9	SUMITOMO MITSUI CONSTRUCTION LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,200.000	5,214			
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	06/26/2020	Various	12,600.000	378,208			
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	06/26/2020	Various	15,600.000	451,033			
S68585-48-8	SUMITOMO OSAKA CEMENT LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,514			
J77841-11-2	SUMITOMO REALTY & JPY50	B	06/26/2020	Various	7,200.000	204,652			
S68590-80-1	SUMITOMO WAREHOUSE CO LTD/THE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	800.000	9,611			
866082-10-0	SUMMIT HOTEL PPTYS INC		06/01/2020	Various	584.000	3,199			
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	06/09/2020	Various	13,500.000	172,629			
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	06/26/2020	Various	9,215.000	333,513			
SB3NB1-P2-8	SUNCOR ENERGY INC	B	06/09/2020	Various	12,024.000	236,300			

SCHEDULE D - PART 3

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

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Q8802S-10-3	SUNCORP GROUP LTD	B	06/26/2020	Various	30,391.000	201,874			
867652-40-6	SUNPOWER CORP	C	06/01/2020	Various	112.000	793			
SBVSS6-71-9	SUNRISE COMMUNICATIONS GROUP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	38.000	3,362			
86771W-10-5	SUNRUN INC		06/01/2020	Various	67.000	807			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		06/01/2020	Various	9,007.000	82,067			
SB3KTP-S0-3	SUPERIOR PLUS CORP.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	501.000	4,090			
86881A-10-0	SURGERY PARTNERS INC		04/17/2020	GOLDMAN, SACHS & CO.	75.000	720			
SBF1HP-T8-7	SUSHIRO GLOBAL HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,609			
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	06/09/2020	Various	6,900.000	220,778			
784860-10-1	SVB FINANCIAL GROUP		06/26/2020	Various	1,073.000	204,113			
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	B	06/26/2020	Various	11,490.000	138,771			
78489X-10-3	SVMK INC		06/01/2020	Various	333.000	6,445			
SB1WT1-L9-0	SWECO CLASS B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	146.000	6,558			
H8404J-16-2	SWISS LIFE HOLDING	B	06/26/2020	Various	619.000	228,309			
H8431B-10-9	SWISS RE LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	736.000	53,591			
SB1X3K-P7-4	SWISSQUOTE GROUP HOLDING-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	30.000	2,555			
K9419V-11-3	SYDBANK A/S	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	242.000	4,491			
871237-10-3	SYKES ENTERPRISES INC		06/01/2020	Various	116.000	3,183			
87162W-10-0	SYNNEX CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	45.000	4,615			
871607-10-7	SYNOPSYS INC		06/03/2020	GOLDMAN, SACHS & CO.	240.000	44,210			
871829-10-7	SYSCO CORP		06/09/2020	Various	3,885.000	234,044			
S68838-07-7	SYSMEX CORP	B	06/26/2020	Various	2,100.000	161,561			
871851-10-1	SYSTEMAX INC		05/20/2020	CITIGROUP GLOBAL MARKETS	120.000	2,387			
S68992-68-4	T HASEGAWA CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,475			
74144T-10-8	T. ROWE PRICE GROUP		06/26/2020	Various	2,685.000	342,052			
873379-10-1	TABULA RASA HEALTHCARE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	20.000	1,072			
S68697-22-6	TADANO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	4,173			
S57356-31-3	TAG IMMOBILIEN AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	317.000	7,565			
S68699-59-4	TAIKISHA LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,756			
SB55K3-G6-2	TAIKO PHARMACEUTICAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,414			
S68701-00-2	TAISEI CORP	B	06/26/2020	Various	3,800.000	141,549			
S68717-83-4	TAIYO HOLDINGS CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	4,614			
S68705-64-9	TAIYO YUDEN LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	9,316			
J805A2-10-6	TAKARA BIO INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,836			
J80733-10-8	TAKARA HOLDINGS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	5,370			
S68705-20-1	TAKASAGO THERMAL ENGINEERING		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	5,875			
J81195-12-5	TAKASHIMAYA CO JPY50	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	5,849			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	06/09/2020	Various	28,700.000	1,028,744			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		06/26/2020	Various	1,716.000	222,406			
SB4YCD-F5-0	TALKTALK TELECOM GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,206.000	2,318			
875372-20-3	TANDEM DIABETES CARE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	5.000	423			
875465-10-6	TANGER FACTORY OUTLETS		06/01/2020	Various	874.000	5,467			
876030-10-7	TAPESTRY INC		06/01/2020	CITIGROUP GLOBAL MARKETS	1,610.000	22,846			
87612G-10-1	TARGA RES CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	2,866.000	29,082			
87612E-10-6	TARGET CORP		06/09/2020	Various	6,234.000	731,744			
S08754-13-7	TATE & LYLE ORD GBP0.25	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,039.000	8,510			
876664-10-3	TAUBMAN CENTERS INC		05/22/2020	Various	6,407.000	243,683			
SBJMY6-G0-1	TC ENERGY CORP	B	06/26/2020	Various	7,184.000	332,702			
872307-10-3	TCF FINANCIAL CORP		04/17/2020	GOLDMAN, SACHS & CO.	159.000	3,943			
87236Y-10-8	TD AMERITRADE HOLDING CORP		06/26/2020	Various	2,554.000	106,672			
J82141-13-6	TDK CORP.	B	06/26/2020	Various	2,200.000	208,942			
H84989-10-4	TE CONNECTIVITY LTD		06/09/2020	Various	3,289.000	289,721			
S71109-02-9	TECAN GROUP AG-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	32.000	11,305			
G87110-10-5	TECHNIPFMC PLC	D	06/01/2020	CITIGROUP GLOBAL MARKETS	2,843.000	22,318			
S63024-10-3	TECHNOLOGY ONE LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	619.000	3,729			
SBSM8S-09-2	TECHNOPRO HOLDINGS INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,710			
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	06/09/2020	Various	29,000.000	274,636			
SB6ODR-09-8	TECMO KOEI HOLDINGS CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	6,489			
W95878-16-6	TELE2 AB SER'B' SEK1.25	B	06/26/2020	Various	15,573.000	208,719			
879360-10-5	TELEDYNE TECHNOLOGIES INC		06/09/2020	Various	786.000	278,235			
879382-10-9	TELEFONICA DE ESPANA	B	06/26/2020	Various	132,995.000	609,095			

SCHEDULE D - PART 3

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

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A8502A-10-2	TELEKOM AUSTRIA AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	439.000	3,036			
R21882-10-6	TELENOR	B	06/09/2020	Various	14,107.000	224,638			
S23810-93-0	TELUS CORP	B	06/26/2020	Various	18,763.000	334,785			
S71478-92-9	TEMENOS GROUP AG	B	06/26/2020	Various	1,805.000	264,507			
88025T-10-2	TENABLE HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	248.000	7,724			
880345-10-3	TENNANT CO		04/17/2020	GOLDMAN, SACHS & CO.	23.000	1,436			
880349-10-5	TENNECO AUTOMOTIVE INC.		04/17/2020	GOLDMAN, SACHS & CO.	81.000	308			
880770-10-2	TERADYNE I NC COM		06/03/2020	Various	661.000	45,054			
88104R-20-9	TERRAFORM POWER INC CLASS A		06/01/2020	Various	103.000	1,883			
S68850-74-2	TERUMO CORP	B	06/26/2020	Various	9,100.000	354,175			
G87621-10-1	TESCO	B	06/26/2020	Various	128,858.000	369,997			
88160R-10-1	TESLA INC		06/09/2020	Various	1,176.000	1,061,315			
88162G-10-3	TETRA TECH INC		06/01/2020	CITIGROUP GLOBAL MARKETS	23.000	1,815			
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	06/26/2020	Various	10,257.000	130,282			
882508-10-4	TEXAS INST RS INC COM		06/09/2020	Various	7,910.000	1,017,717			
882681-10-9	TEXAS RODAHOUSE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	18.000	954			
883203-10-1	TEXTRON IN C COM		06/26/2020	Various	7,814.000	239,064			
SBDRXB-F4-9	TFI INTERNATIONAL INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	190.000	6,723			
87240R-10-7	TFS FINANCIAL CORP		06/01/2020	Various	93.000	1,337			
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	494.000	7,099			
F9156M-10-8	THALES S.A.	B	06/26/2020	Various	1,543.000	130,033			
SB1VJF-K7-7	THALLION PHARMACEUTICALS INC.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	6,358			
Q2774Q-10-4	THE A2 MILK COMPANY LTD	B	06/09/2020	Various	15,140.000	184,269			
82900L-10-2	THE SIMPLY GOOD FOODS COMPANY		06/01/2020	CITIGROUP GLOBAL MARKETS	354.000	6,085			
SBD5ZR-98-8	THE STAR ENTERTAINMENT GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,610.000	5,080			
G8807B-10-6	THERAVANCE BIOPHARMA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	16.000	409			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/09/2020	Various	3,460.000	1,201,979			
G8827U-10-0	THIRD POINT REINSURANCE LTD	D	05/20/2020	CITIGROUP GLOBAL MARKETS	780.000	6,006			
885160-10-1	THOR INDUSTRIES, INC.		04/03/2020	NATIONAL BANK OF CANADA	120.000	4,457			
SBSQXJ-01-0	THULE GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	430.000	10,858			
S54797-02-2	TIETO OYJ	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	395.000	10,786			
886547-10-8	TIFFANY + CO NEW COM		06/03/2020	Various	578.000	68,187			
887389-10-4	TIMKEN CO.		04/17/2020	GOLDMAN, SACHS & CO.	82.000	2,922			
88870R-10-2	TIVITY HEALTH INC		05/20/2020	Various	120.000	1,042			
872540-10-9	TJX COMPANIES INC		06/09/2020	Various	9,862.000	543,443			
S68926-65-8	TKC CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,301			
SB1WFD-Q6-0	TKH GROUP NV-DUTCH CERT		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	124.000	4,892			
872590-10-4	T-MOBILE US INC		06/09/2020	Various	3,885.260	388,292			
S68951-69-8	TOBU RAILWAY LTD	B	06/26/2020	Various	5,300.000	183,126			
S67149-74-0	TOCALO CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	3,225			
S68938-84-4	TODA CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,000.000	6,452			
S68940-03-0	TOKAI CARBON LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	6,570			
SB3SF9-N3-6	TOKAI HOLDINGS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	5,537			
J85968-10-5	TOKAI RIKA LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	8,684			
J86298-10-6	TOKIO MARINE HOLDINGS	B	06/26/2020	Various	8,100.000	366,219			
SBD3CW-G3-0	TOKMANNI GROUP CORPORATION CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	236.000	3,487			
S68957-61-2	TOKUYAMA CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,701			
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	28,400.000	96,571			
J86957-11-5	TOKYO ELECTRON	B	06/09/2020	Various	1,100.000	234,936			
J87000-10-5	TOKYO GAS CO LTD	B	06/26/2020	Various	4,100.000	97,328			
S68948-98-3	TOKYO OHKA KOGYO CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	5,004			
S68943-04-2	TOKYO SEIMITSU CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,194			
S68954-26-2	TOKYO TATEMONO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	4,590			
S68965-48-2	TOKYU CORP	B	06/26/2020	Various	21,600.000	326,014			
S66872-03-7	TOKYU REIT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3.000	4,097			
889478-10-3	TOLL BROTHERS INC		05/20/2020	Various	734.000	16,261			
890110-10-9	TOMPKINS FINANCIAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	13.000	793			
S47308-75-4	TOMRA SYSTEMS ASA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	261.000	9,504			
S60469-23-6	TOMY COMPANY LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	4,735			
89055F-10-3	TOPBUILD CORP		04/17/2020	GOLDMAN, SACHS & CO.	13.000	1,014			
S68942-41-6	TOPCON CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	4,020			

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 Adminis-trative Symbol
SB94P9-73-0	TOPDANMARK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	97.000	4,010			
S68971-43-1	TORAY INDUSTRIES	B	06/26/2020	Various	29,800.000	138,038			
SBD2NK-Y1-0	TOREX GOLD RESOURCES INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	239.000	3,753			
891092-10-8	TORO CO.		04/17/2020	GOLDMAN, SACHS & CO.	28.000	1,825			
S28971-03-4	TOROMONT INDUSTRIES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	192.000	9,497			
S28972-22-2	TORONTO-DOMINION COM NPV	B	06/09/2020	Various	13,732.000	649,107			
J89752-11-7	TOSHIBA CORP NPV	B	06/26/2020	Various	4,700.000	139,813			
SB15C5-57-0	TOTAL SA EUR 2.5	B	06/09/2020	Various	43,117.000	1,566,752			
SB30J0-H8-1	TOURMALINE OIL CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	636.000	5,543			
S63206-05-6	TOWER SEMICONDUCTOR LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	288.000	5,522			
89214P-10-9	TOWNE BANK		04/17/2020	GOLDMAN, SACHS & CO.	334.000	6,142			
S69001-04-8	TOYO INK MANUFACTURING CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	9,460			
S69002-67-3	TOYO SEIKAN GROUP HOLDINGS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	4,516			
S69001-82-4	TOYO TIRE CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	4,013			
S69005-02-3	TOYOBO CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	4,178			
S69005-46-0	TOYOTA INDUSTRIES CORP	B	06/26/2020	Various	3,600.000	195,917			
J92676-11-3	TOYOTA MOTOR	B	06/26/2020	Various	21,500.000	1,382,729			
87266J-10-4	TPI COMPOSITES INC		04/17/2020	GOLDMAN, SACHS & CO.	44.000	655			
892356-10-6	TRACTOR SUPPLY CO		06/26/2020	Various	1,342.000	165,324			
88339J-10-5	TRADE DESK INC CLASS A		06/09/2020	GOLDMAN, SACHS & CO.	552.000	199,962			
892672-10-6	TRADEWEB MARKETS INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	26.000	1,603			
SBKDTK-92-8	TRAINLINE PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,116.000	5,947			
G8994E-10-3	TRANE TECHNOLOGIES PLC		06/26/2020	Various	2,287.000	216,744			
S29016-28-4	TRANSALTA CORP COM	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	795.000	4,699			
893578-10-4	TRANSCONTINENTAL INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	247.000	2,738			
893641-10-0	TRANSDIGM GROUP INC		06/09/2020	Various	907.000	357,368			
89374L-10-4	TRANSLATE BIO INC		06/01/2020	Various	31.000	545			
G9194A-10-6	TRANSURBAN GROUP	B	06/09/2020	Various	27,129.000	281,008			
89417E-10-9	TRAVELERS COS INC		06/09/2020	Various	2,929.000	348,226			
S07739-60-0	TRAVIS PERKINS PLC COMMON STOCK	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	577.000	7,967			
894650-10-0	TREDEGAR CO.		05/20/2020	Various	47.000	740			
W96297-10-1	TRELLEBORG AB	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	582.000	8,476			
S61252-86-2	TREND MICRO INC	B	06/26/2020	Various	6,000.000	310,087			
89531P-10-5	TREX COMPANY INC		04/17/2020	GOLDMAN, SACHS & CO.	13.000	1,087			
87265H-10-9	TRI POINTE GROUP INC		05/20/2020	Various	203.000	2,356			
89609W-10-7	TRIBUNE PUBLISHING		05/20/2020	CITIGROUP GLOBAL MARKETS	258.000	2,376			
89610F-10-1	TRICIDA INC		06/29/2020	GOLDMAN, SACHS & CO.	926.000	23,746			
89612W-10-2	TRICON CAPITAL GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	689.000	4,629			
S44576-24-7	TRIGANO SA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	37.000	3,880			
896215-20-9	TRIMAS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	276.000	6,142			
896239-10-0	TRIMBLE NAVIGATION		06/26/2020	Various	4,248.000	166,036			
896288-10-7	TRINET GROUP INC		06/01/2020	Various	7.000	348			
896522-10-9	TRINITY INDS INC		05/20/2020	Various	49.000	866			
896749-10-8	TRIPLE-S MANAGEMENT CORP B		06/01/2020	CITIGROUP GLOBAL MARKETS	210.000	3,616			
G9101W-10-1	TRITAX BIG BOX REIT PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,830.000	6,813			
G9078F-10-7	TRITON INTERNATIONAL LTD		06/01/2020	CITIGROUP GLOBAL MARKETS	15.000	463			
896818-10-1	TRIUMPH GROUP INC		05/20/2020	Various	195.000	1,231			
89785L-10-7	TRUECAR INC		06/01/2020	CITIGROUP GLOBAL MARKETS	1,098.000	2,954			
898320-10-9	TRUIST FINANCIAL CORP		06/09/2020	Various	13,259.000	553,902			
898202-10-6	TRUPANION INC		06/01/2020	CITIGROUP GLOBAL MARKETS	1.000	32			
S66208-88-5	TRUSCO NAKAYAMA CORP		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	5,184			
898402-10-2	TRUSTMARK CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	76.000	1,741			
SB1P1J-R4-1	TS TECH CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	8,236			
J93407-12-0	TSUMURA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	7,854			
89854H-10-2	TTEC HOLDINGS INC		06/01/2020	Various	20.000	731			
87305R-10-9	TTM TECHNOLOGIES INC		06/01/2020	Various	178.000	1,924			
SB11LJ-N4-6	TUI AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,096.000	5,121			
SB1H0D-Z5-1	TULLETT PREBON PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,324.000	5,698			
899896-10-4	TUPPERWARE BRANDS CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	312.000	908			
90041T-10-8	TURNING POINT THERAPEUTICS INC		06/09/2020	Various	1,815.000	110,648			
SB7WJ1-F5-0	TURQUOISE HILL RESOURCES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,052.000	2,241			

SCHEDULE D - PART 3

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

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901109-10-8	TUTOR PERINI CORP		05/20/2020	Various	202.000	1,389			
90138F-10-2	TWILIO INC CLASS A		06/09/2020	Various	841.000	165,751			
90184D-10-0	TWIST BIOSCIENCE CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	11.000	440			
90184L-10-2	TWITTER INC		06/09/2020	Various	7,981.000	281,542			
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		05/20/2020	Various	253.000	1,177			
902252-10-5	TYLER TECHNOLOGIES		06/03/2020	GOLDMAN, SACHS & CO.	99.000	37,437			
902494-10-3	TYSON FOODS INC CLASS A		06/09/2020	Various	2,754.000	174,266			
902681-10-5	U G I CORP.		04/01/2020	CITIGROUP GLOBAL MARKETS	449.000	11,063			
90333L-20-1	U.S. CONCRETE INC.		05/20/2020	Various	110.000	2,007			
J93796-10-0	UBE INDUSTRIES	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	8,597			
90353T-10-0	UBER TECHNOLOGIES INC		06/09/2020	Various	9,243.000	339,102			
H42097-10-7	UBS GROUP AG	B	06/09/2020	Various	33,017.000	383,023			
S33024-80-3	UDG HEALTHCARE COMPANY	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	894.000	7,875			
902653-10-4	UDR INC		06/26/2020	Various	33,342.000	1,250,266			
902780-10-8	UFP INDUSTRIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	244.000	11,109			
SB19Z2-J5-3	UK COMMERCIAL PROPERTY TRUST LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,475.000	2,549			
90385V-10-7	ULTRA CLEAN HOLDINGS		06/01/2020	Various	124.000	2,305			
S09123-32-4	ULTRA ELECTRONICS HOLDINGS PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	114.000	2,794			
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	4.000	278			
S65994-83-2	ULVAC INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,887			
902788-10-8	UMB FINL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	182.000	8,483			
903002-10-3	UMH PROPERTIES INC		04/17/2020	GOLDMAN, SACHS & CO.	339.000	3,854			
B95505-18-4	UMICORE SA	B	06/26/2020	Various	3,074.000	145,187			
904214-10-3	UMPQUA HOLDINGS CORP		04/17/2020	GOLDMAN, SACHS & CO.	561.000	6,193			
SBYMXP-S7-5	UNICREDIT	B	06/26/2020	Various	31,946.000	306,040			
904708-10-4	UNIFIRST CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	41.000	6,967			
SB1527-V7-8	UNILEVER NV	B	06/09/2020	Various	11,151.000	591,475			
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	06/26/2020	Various	9,707.000	536,167			
907818-10-8	UNION PACIFIC CORP		06/09/2020	Various	4,990.000	888,762			
T1681V-10-4	UNIONE DI BANCHE ITALIANE SCPA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,346.000	7,677			
SBZ6CZ-43-5	UNIPER SE	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	426.000	13,595			
SB7SF1-35-6	UNIPOL GRUPPO FINANZIARIO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,344.000	5,233			
S44223-32-9	UNIQA INSURANCE GROUP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	478.000	3,220			
N90064-10-1	UNIQURE NV	D	06/01/2020	CITIGROUP GLOBAL MARKETS	5.000	330			
909214-30-6	UNISYS CORP		04/17/2020	GOLDMAN, SACHS & CO.	9.000	108			
S06928-61-8	UNITE GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	24,387.000	213,154			
910047-10-9	UNITED AIRLINES HOLDINGS INC		04/01/2020	CITIGROUP GLOBAL MARKETS	394.000	10,106			
909907-10-7	UNITED BANKSHARES		05/20/2020	Various	147.000	3,777			
910710-10-2	UNITED INSURANCE HOLDINGS CORP.		06/01/2020	Various	463.000	4,049			
SBLHVB-76-8	UNITED MALT GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,120.000	3,155			
V96194-12-7	UNITED OVERSEAS BANK	B	06/26/2020	Various	27,100.000	417,822			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/09/2020	Various	9,388.000	971,374			
911363-10-9	UNITED RENTALS INC		06/09/2020	Various	1,472.000	197,237			
911922-10-2	UNITED STATES LIME AND MINERALS IN		05/20/2020	Various	21.000	1,740			
913017-10-9	UNITED TECHNOLOGIES CORP		04/03/2020	MERGER	11,286.430	572,561			
91324P-10-2	UNITEDHEALTH GROUP INC		06/09/2020	Various	7,831.000	2,404,937			
91325V-10-8	UNITI GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	110.000	562			
913259-10-7	UNITIL CORP		04/17/2020	GOLDMAN, SACHS & CO.	39.000	2,119			
91336L-10-7	UNIVAR SOLUTIONS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	231.000	3,657			
913456-10-9	UNIVERSAL CORP VA		06/01/2020	CITIGROUP GLOBAL MARKETS	40.000	1,707			
91347P-10-5	UNIVERSAL DISPLAY CORP		04/17/2020	GOLDMAN, SACHS & CO.	9.000	1,299			
913483-10-3	UNIVERSAL ELECTRONICS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	18.000	740			
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		06/01/2020	Various	12.000	1,198			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/26/2020	Various	1,568.000	164,627			
91529Y-10-6	UNUM GROUP		06/01/2020	CITIGROUP GLOBAL MARKETS	1,780.000	28,587			
91544A-10-9	UPLAND SOFTWARE INC		06/01/2020	Various	113.000	3,733			
S52326-71-7	UPONOR OYJ	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	327.000	4,406			
91704F-10-4	URBAN EDGE PROPERTIES ORD		05/13/2020	BANK OF AMERICA/MERRILL LYNCH	26,840.000	219,219			
902973-30-4	US BANCORP		06/09/2020	Various	18,671.000	740,112			
912008-10-9	US FOODS HOLDING CORP		06/01/2020	Various	140.000	2,543			
S69189-81-9	USHIO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	3,997			

SCHEDULE D - PART 3

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

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91879Q-10-9	VAIL RESORTS INC		06/26/2020	Various	986.000	163,064			
SBDC5S-T8-2	VALEO SA	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	2,902.000	68,143			
91913Y-10-0	VALERO ENERGY CORP		06/09/2020	Various	5,478.000	387,662			
S75178-93-9	VALIANT HOLDING		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	55.000	5,124			
919794-10-7	VALLEY NATIONAL BANCORP		04/17/2020	GOLDMAN, SACHS & CO.	863.000	6,274			
SBH6XZ-T5-0	VALMET	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	314.000	8,203			
S69265-53-6	VALOR CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	1,951			
S45816-19-6	VALORA HOLDING AG-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	17.000	3,243			
92047W-10-1	VALVOLINE INC		04/17/2020	GOLDMAN, SACHS & CO.	134.000	1,910			
922107-10-7	VAPOTHERM INC		06/01/2020	CITIGROUP GLOBAL MARKETS	56.000	1,451			
92214X-10-6	VAREX IMAGING CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	27.000	507			
92220P-10-5	VARIAN MEDICAL SYST		04/21/2020	CITIGROUP GLOBAL MARKETS	631.000	65,687			
S58024-49-8	VARTA AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	42.000	4,719			
SBYZWM-R9-1	VAT GROUP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	59.000	10,745			
92240M-10-8	VECTOR GROUP LTD		05/20/2020	CITIGROUP GLOBAL MARKETS	145.000	1,553			
92242T-10-1	VECTRUS INC		04/17/2020	GOLDMAN, SACHS & CO.	60.000	2,647			
922475-10-8	VEEVA SYSTEMS INC CLASS A		06/26/2020	Various	2,137.000	477,043			
SB1XCH-J7-8	VEIDEKKE ASA		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	334.000	4,003			
92276F-10-0	VENTAS INC		06/09/2020	Various	28,580.000	872,328			
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	B	06/26/2020	Various	7,483.000	172,239			
92337F-10-7	VERACYTE INC		06/01/2020	Various	67.000	1,684			
SBKT78-07-2	VERALLIA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	95.000	2,719			
92339V-10-0	VEREIT INC		05/28/2020	Various	179,273.000	891,978			
92343X-10-0	VERINT SYSTEMS INC		04/17/2020	GOLDMAN, SACHS & CO.	26.000	1,122			
92343E-10-2	VERISIGN INC.		04/21/2020	CITIGROUP GLOBAL MARKETS	686.000	141,831			
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		06/26/2020	Various	2,256.000	380,304			
92343V-10-4	VERIZON COMMUNICATIONS		06/09/2020	Various	31,541.000	1,807,616			
923725-10-5	VERMILION ENERGY INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	531.000	2,355			
92511U-10-2	VERRA MOBILITY CORP CLASS A		06/01/2020	Various	112.000	1,177			
92532F-10-0	VERTEX PHARMACEUTICALS		06/09/2020	Various	2,544.000	696,500			
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	06/26/2020	Various	2,096.000	224,526			
92556H-20-6	VIACOMCBS INC CLASS B		06/09/2020	Various	18,859.000	338,551			
92552V-10-0	VIASAT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	148.000	6,179			
925550-10-5	VIAVI SOLUTIONS INC		04/17/2020	GOLDMAN, SACHS & CO.	43.000	507			
925652-10-9	VICI PPTYS INC		06/26/2020	Various	12,005.000	233,927			
925815-10-2	VICOR CORP		04/17/2020	GOLDMAN, SACHS & CO.	7.000	302			
92645B-10-3	VICTORY CAPITAL HOLDINGS CLASS A I		06/01/2020	Various	57.000	871			
S09292-24-4	VICTREX PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	177.000	4,245			
H9150Q-10-3	VIFOR PHARMA AG	B	06/09/2020	Various	914.000	140,132			
927107-40-9	VILLAGE SUPER MARKET CL A		06/01/2020	CITIGROUP GLOBAL MARKETS	30.000	717			
F5879X-10-8	VINCI	B	06/09/2020	Various	4,717.000	470,399			
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		04/17/2020	GOLDMAN, SACHS & CO.	20.000	1,614			
92826C-83-9	VISA INC		06/09/2020	Various	13,644.000	2,699,973			
S56382-80-7	VISCOFAN SA	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	86.000	5,619			
928298-10-8	VISHAY INTERTECHNOLOGY, INC		06/01/2020	CITIGROUP GLOBAL MARKETS	261.000	4,169			
92835K-10-3	VISHAY PRECISION GROUP		06/01/2020	CITIGROUP GLOBAL MARKETS	361.000	8,325			
92839U-20-6	VISTEON CORP		04/17/2020	GOLDMAN, SACHS & CO.	29.000	1,491			
92840M-10-2	VISTRA CORP		06/26/2020	Various	7,492.000	154,097			
S69275-90-7	VITASOY INTL HOLDINGS LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	7,651			
SBFZCS-N4-6	VITROLIFE	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	188.000	4,206			
Q9478L-10-9	VIVA ENERGY GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,112.000	3,882			
92854Q-10-6	VIVINT SOLAR INC		04/17/2020	GOLDMAN, SACHS & CO.	105.000	569			
928563-40-2	VM WARE INC		06/09/2020	Various	486.000	71,510			
92857F-10-7	VOCERA COMMUNICATIONS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	28.000	548			
SB3WS5-W9-8	VOCUS GROUP LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,564.000	3,162			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	06/26/2020	Various	217,625.000	375,769			
928856-30-1	VOLVO AB-B SHS NPV	B	06/26/2020	Various	15,383.000	245,241			
SBBJPF-Y1-4	VONOVIA SE	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,015.000	547,502			
S71231-04-7	VONTOBEL HOLDING AG-REG		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	75.000	5,246			
929042-10-9	VORNADO RLTY TR		06/26/2020	Various	5,143.000	214,583			
929089-10-0	VOYA FINANCIAL INC		06/03/2020	Various	920.000	43,470			

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
92915B-10-6	VOYAGER THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	469.000	5,952			
92918V-10-9	VROOM INC		06/09/2020	GOLDMAN, SACHS & CO.	300.000	6,600			
918284-10-0	VSE CORP		04/17/2020	GOLDMAN, SACHS & CO.	192.000	3,477			
929160-10-9	VULCAN MAT LS CO COM		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	64.000	6,340			
38388F-10-8	W R GRACE & CO NEW		04/17/2020	GOLDMAN, SACHS & CO.	45.000	1,786			
92936U-10-9	W. P. CAREY REIT INC		04/27/2020	BANK OF AMERICA/MERRILL LYNCH	7,227.000	438,277			
929740-10-8	WABTEC		06/26/2020	Various	3,383.000	221,786			
J94632-11-4	WACOAL HOLDINGS CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	5,551			
S66039-20-7	WACOM CO LTD/JAPAN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	2,548			
930059-10-0	WADDELL & REED FINANCIAL		05/20/2020	CITIGROUP GLOBAL MARKETS	114.000	1,534			
931427-10-8	WALGREENS BOOTS ALLIANCE		06/09/2020	Various	16,215.000	713,064			
SB55WM-Q5-8	WALLENIUS WILHELMSEN	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	913.000	1,169			
SBXVMB-K2-8	WALLENSTAM B	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	356.000	4,124			
931142-10-3	WALMART INC		06/09/2020	Various	11,074.000	1,356,501			
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	248.000	6,777			
93627C-10-1	WARRIOR MET COAL INC		05/20/2020	Various	399.000	4,826			
938824-10-9	WASHINGTON FEDERAL		05/20/2020	Various	52.000	1,288			
939653-10-1	WASHINGTON REAL ESTATE		04/17/2020	GOLDMAN, SACHS & CO.	21.000	481			
94106B-10-1	WASTE CONNECTIONS INC		06/26/2020	Various	3,031.000	282,908			
94106L-10-9	WASTE MGMT INC DEL		06/09/2020	Various	3,820.000	423,248			
941848-10-3	WATERS CORPORATION		05/19/2020	CITIGROUP GLOBAL MARKETS	182.000	33,705			
94188P-10-1	WATERSTONE FINANCIAL INC		04/17/2020	GOLDMAN, SACHS & CO.	166.000	2,123			
G94787-10-1	WATFORD HOLDINGS LTD		06/01/2020	CITIGROUP GLOBAL MARKETS	243.000	3,616			
942622-20-0	WATSCO INC		04/17/2020	GOLDMAN, SACHS & CO.	2.000	309			
942749-10-2	WATTS WATER TECHNOLOGIES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	75.000	5,924			
94419L-10-1	WAYFAIR INC CLASS A		04/21/2020	CITIGROUP GLOBAL MARKETS	867.000	83,093			
SBLBQ2-85-8	WAYPOINT REIT STAPLED UNITS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,678.000	2,990			
929236-10-7	WD-40 CO.		04/17/2020	GOLDMAN, SACHS & CO.	4.000	691			
S60158-15-1	WEBJET LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,064.000	2,421			
92939U-10-6	WEC ENERGY GROUP INC		04/21/2020	CITIGROUP GLOBAL MARKETS	1,211.000	115,215			
G95248-13-7	WEIR GROUP PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	602.000	7,854			
948849-10-4	WEIS MARKETS, INC.		04/17/2020	GOLDMAN, SACHS & CO.	48.000	2,144			
949746-10-1	WELLS FARGO CO		06/09/2020	Various	83,534.000	2,455,757			
950400-10-4	WELLTOWER INC		06/26/2020	Various	4,155.000	243,722			
95058W-10-0	WENDY'S COMPANY (THE)		05/29/2020	NATIONAL BANK OF CANADA	347.000	7,409			
95082P-10-5	WESCO INTERNATIONAL INC		06/22/2020	MERGER	32.120	1,245			
SB0Y90-N5-7	WESDOME GOLD MINES LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	384.000	3,307			
S29510-98-9	WEST FRASER TIMBER CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	140.000	4,905			
S69579-95-1	WEST JAPAN RAILWAY	B	06/26/2020	Various	3,200.000	200,383			
955306-10-5	WEST PHARMACEUTICAL SERVICES		06/03/2020	GOLDMAN, SACHS & CO.	187.000	39,152			
957638-10-9	WESTERN ALLIANCE BANCORP		05/26/2020	Various	6,478.000	207,078			
958102-10-5	WESTERN DIGITAL CORP.		06/09/2020	Various	5,957.000	250,524			
959802-10-9	WESTERN UN CO COM		06/26/2020	Various	7,659.000	172,673			
960413-10-2	WESTLAKE CHEMICAL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	327.000	15,761			
Q97417-10-1	WESTPAC BANKING CORP	B	06/26/2020	Various	82,831.000	911,902			
96145D-10-5	WESTROCK		06/03/2020	Various	1,593.000	46,221			
961765-10-4	WESTWOOD HOLDINGS GROUP		04/17/2020	GOLDMAN, SACHS & CO.	166.000	3,491			
S01638-95-6	WETHERSPOON (J.D.) PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	435.000	5,369			
96208T-10-4	WEX INC		06/26/2020	Various	594.000	65,269			
962166-10-4	WEYERHAEUSER CO		06/26/2020	Various	16,348.000	351,283			
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	06/26/2020	Various	4,077.000	255,731			
G96007-10-2	WH GROUP LTD	B	06/09/2020	Various	160,500.000	144,451			
SB2PDG-W1-3	WH SMITH PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	465.000	6,258			
963320-10-6	WHIRLPOOL CORP COM		06/03/2020	GOLDMAN, SACHS & CO.	258.000	33,584			
96467A-20-0	WHITECAP RESOURCES INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,585.000	2,595			
Q97664-10-8	WHITEHAVEN COAL LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,255.000	2,210			
966084-20-4	WHITESTONE REIT		05/20/2020	Various	484.000	2,844			
S56993-73-6	WIENERBERGER AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	311.000	6,782			
SBFZP1-W3-3	WIHLBORGS FASTIGHETER	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	334.000	5,469			
968223-20-6	WILEY JOHN & SONS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	16.000	599			
G9645P-11-7	WILLIAM HILL PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,642.000	3,689			

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 Adminis-trative Symbol
969457-10-0	WILLIAMS COS INC		06/09/2020	Various	14,189.000	255,801			
969904-10-1	WILLIAMS SONOMA, INC.		04/17/2020	GOLDMAN, SACHS & CO.	15.000	775			
G96629-10-3	WILLIS TOWERS WATSON PLC		06/09/2020	Various	1,143.000	231,605			
974250-10-2	WINMARK CORP		06/01/2020	Various	12.000	1,714			
974637-10-0	WINNEBAGO INDUSTRIES, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	166.000	9,442			
97650W-10-8	WINTRUST FINANCIAL CORP		06/25/2020	Various	1,268.000	52,203			
S75089-27-6	WIRECARD AG	B	06/09/2020	Various	775.000	82,519			
97717P-10-4	WISDOMTREE INVESTMENTS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	2,536.000	7,277			
M98068-10-5	WIX.COM LTD	D	04/21/2020	CITIGROUP GLOBAL MARKETS	378.000	47,791			
978097-10-3	WOLVERINE WORLD WIDE, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	74.000	1,602			
SB5N0P-84-0	WOOD GROUP (JOHN) PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,821.000	4,331			
980228-10-0	WOODSIDE PETROLEUM	B	06/09/2020	Various	7,793.000	130,347			
980745-10-3	WOODWARD INC		06/03/2020	Various	1,044.000	60,596			
S69812-39-4	WOOLWORTHS GROUP LTD	B	06/26/2020	Various	10,149.000	260,287			
98138H-10-1	WORKDAY INC.		06/09/2020	Various	3,962.000	621,249			
98139A-10-5	WORKIVA INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	43.000	1,783			
SB67G5-X0-1	WORKSPACE GROUP REIT PLC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	424.000	3,399			
981419-10-4	WORLD ACCEPTANCE CORP		06/01/2020	Various	75.000	4,576			
981475-10-6	WORLD FUEL SERVICES CORP		05/20/2020	Various	101.000	2,481			
SBDFLJ-Y5-7	WORLD LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	1,522			
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		05/20/2020	CITIGROUP GLOBAL MARKETS	12.000	549			
S65624-74-4	WORLEYPARSONS LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	939.000	5,612			
981811-10-2	WORTHINGTON INDUSTRIES, INC.		04/17/2020	GOLDMAN, SACHS & CO.	95.000	2,343			
N96617-11-8	WRIGHT MEDICAL GROUP NV		06/01/2020	CITIGROUP GLOBAL MARKETS	30.000	894			
98262P-10-1	WW INTERNATIONAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	24.000	590			
98311A-10-5	WYNDHAM HOTELS RESORTS INC		04/17/2020	GOLDMAN, SACHS & CO.	134.000	4,701			
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		04/17/2020	GOLDMAN, SACHS & CO.	605.000	13,994			
983134-10-7	WYNN RESOR TS LTD COM		06/26/2020	Various	3,197.000	257,973			
98389B-10-0	XCEL ENERGY INC		06/26/2020	Various	5,344.000	348,972			
98401F-10-5	XENCOR INC		05/20/2020	Various	10.000	299			
984017-10-3	XENIA HOTELS RESORTS REIT INC		05/20/2020	CITIGROUP GLOBAL MARKETS	164.000	1,361			
983919-10-1	XILINX INC COM		06/09/2020	Various	4,229.000	386,935			
SB05NX-N7-8	XINYI GLASS HOLDING CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	6,000.000	7,354			
98419M-10-0	XYLEM		06/03/2020	GOLDMAN, SACHS & CO.	694.000	48,636			
984241-10-9	Y MABS THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	120.000	5,153			
SB1DGK-S9-7	YAMAGUCHI FINANCIAL GROUP INC	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	800.000	4,917			
J95732-10-3	YAMAHA CORP	B	06/26/2020	Various	3,100.000	156,060			
J96612-11-4	YAMATO HOLDINGS CO LTD	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	2,400.000	42,772			
S69854-46-1	YAMATO KOGYO CO	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	4,076			
S69858-99-1	YAOKO CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	7,148			
R9900C-10-6	YARA INTL ASA CMN STK	B	06/26/2020	Various	3,288.000	120,103			
985817-10-5	YELP INC		06/01/2020	Various	168.000	3,591			
98585X-10-4	YETI HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	355.000	11,431			
98585N-10-6	YEXT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	226.000	3,599			
SB11BQ-V1-8	YIT OYJ	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	827.000	4,501			
S69864-05-6	YOKOGAWA BRIDGE CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	2,074			
S62118-51-8	YOSHINOYA HOLDINGS CO LTD		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,197			
G98803-14-4	YUE YUEN INDL HLDG HKD0.25	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	2,500.000	3,800			
S09887-42-3	YULE CATTO & COMPANY PLC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH	979.000	3,344			
988498-10-1	YUM! BRANDS INC		06/26/2020	Various	4,168.000	389,604			
J95402-10-3	Z HOLDINGS CORP	B	06/09/2020	Various	28,600.000	119,864			
S57709-00-8	ZARDOYA OTIS S.A.	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	476.000	3,260			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		04/21/2020	CITIGROUP GLOBAL MARKETS	401.000	77,333			
SB92MT-10-5	ZENKOKU HOSHO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,760			
S60426-08-7	ZENSHO HOLDINGS CO LTD	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	6,060			
S66440-15-7	ZEON CORP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	4,600			
98954M-20-0	ZILLOW GROUP INC CLASS C		06/09/2020	Various	2,091.000	114,667			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		06/26/2020	Various	2,877.000	332,003			
989701-10-7	ZIONS BANCORPORATION NA		06/26/2020	Various	13,887.000	428,346			
98978V-10-3	ZOETIS INC		06/09/2020	Various	3,616.000	508,410			
98978L-20-4	ZOGENIX INC		06/01/2020	CITIGROUP GLOBAL MARKETS	11.000	325			

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 Adminis-trative Symbol
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		06/09/2020	Various	1,255.000	273,304			
98980G-10-2	ZSCALER INC		06/01/2020	CITIGROUP GLOBAL MARKETS	7.000	770			
SB92M6-T7-0	ZUR ROSE GROUP AG	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	19.000	5,170			
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	06/09/2020	Various	1,272.000	454,983			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						458,758,896	XXX		XXX
SB0T9J-Z5-4	SPARK INFRASTRUCTURE GROUP	B	06/30/2020	BANK OF AMERICA/MERRILL LYNCH	3,197.000	4,733			
BAS12M-EF-6	AMERICAN COM BARG COMMON STOCK		05/01/2020	EXCHNG_TDR	12,041.000	473,928			
BAS12M-ED-1	AMERICAN COM BARG SER A PREF WRNT		05/01/2020	EXCHNG_TDR	47,097.000	1,177,425			
BAS12M-EE-9	AMERICAN COM BARG SER B PREF WRNT		05/01/2020	Various	29,378.000	734,450			
BAS12M-EG-4	AMERICAN COMMERCIAL BARGE LINE HOL		05/01/2020	EXCHNG_TDR	12,657.000	498,174			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,888,710	XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	06/02/2020	STOCK DIV.	18,012.900	354,682			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	06/02/2020	STOCK DIV.	50,878.320	793,357			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	06/03/2020	Various	1,206,000.000	57,472,623			
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	06/26/2020	Various	409,358.000	22,811,881			
78462F-10-3	SPDR S&P 500 ETF TRUST		06/03/2020	Various	745,323.000	226,788,957			
9499999. Subtotal - Common Stocks - Mutual Funds						308,221,501	XXX		XXX
9799997. Total - Common Stocks - Part 3						769,869,107	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						769,869,107	XXX		XXX
9899999. Total - Preferred and Common Stocks						771,676,773	XXX		XXX
9999999 - Totals						8,038,740,443	XXX	8,429,354	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		06/01/2020	SCHEDULED REDEMPTION		7,654	7,654	8,141	7,946		(291)		(291)		7,654				66	07/15/2024	1.
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2020	SCHEDULED REDEMPTION		19,722	19,722	21,162	20,622		(901)		(901)		19,722				233	06/15/2025	1.
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2020	SCHEDULED REDEMPTION		1,609	1,609	1,711	1,679		(70)		(70)		1,609				15	08/20/2025	1.
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2020	SCHEDULED REDEMPTION		7,603	7,603	8,084	7,917		(315)		(315)		7,603				62	01/20/2026	1.
74046B-AB-2	PREMIER AIRCRAFT LEASING		04/10/2020	SCHEDULED REDEMPTION		67,634	67,634	67,634	67,634						67,634				1,200	04/10/2022	1.
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2020	SCHEDULED REDEMPTION		112,624	112,624	112,624	112,624						112,624				1,540	08/01/2023	1.
912810-RD-2	TREASURY BOND		06/04/2020	BARCLAYS		4,932,715	3,432,200	4,135,935	4,123,767		(8,998)		(8,998)		4,114,769		817,946	817,946	71,698	11/15/2043	1.
912810-RN-0	TREASURY BOND		06/16/2020	GOLDMAN, SACHS & CO.		3,867,773	3,000,000	3,315,352	3,315,229		(4,171)		(4,171)		3,311,058		556,715	556,715	72,270	08/15/2045	1.
912810-RQ-3	TREASURY BOND		05/15/2020	GOLDMAN, SACHS & CO.		7,921,619	6,266,600	6,712,116			(3,604)		(3,604)		6,708,512		1,213,106	1,213,106	118,360	02/15/2046	1.
912810-RT-7	TREASURY BOND		06/18/2020	Various		4,647,969	4,000,000	3,920,156	3,920,209		1,003		1,003		3,921,212		726,757	726,757	75,536	08/15/2046	1.
912810-RU-4	TREASURY BOND		06/18/2020	GOLDMAN, SACHS & CO.		1,317,891	1,000,000	1,120,313			(1,471)		(1,471)		1,118,842		199,049	199,049	17,109	11/15/2046	1.
912810-RY-6	TREASURY BOND		06/18/2020	DEUTSCHE BANK AG		2,588,828	2,000,000	2,162,656	2,162,554		(1,962)		(1,962)		2,160,592		428,236	428,236	46,387	08/15/2047	1.
912810-SK-5	TREASURY BOND		06/17/2020	Various		14,299,153	11,694,300	14,259,312	2,236,349		(6,291)		(6,291)		14,253,014		46,139	46,139	149,981	11/15/2049	1.
912828-3F-5	TREASURY NOTE		06/16/2020	GOLDMAN, SACHS & CO.		34,749,063	31,000,000	33,544,023	3,082,844		(94,463)		(94,463)		33,449,318		1,299,744	1,299,744	411,298	11/15/2027	1.
912828-3W-8	TREASURY NOTE		06/18/2020	DEUTSCHE BANK AG		4,655,625	4,000,000	4,514,219			(18,592)		(18,592)		4,495,627		159,998	159,998	37,775	02/15/2028	1.
912828-4F-4	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		7,762,617	7,000,000	7,585,430			(33,582)		(33,582)		7,551,848		210,769	210,769	132,039	03/31/2025	1.
912828-4G-2	TREASURY NOTE		06/18/2020	NOMURA SECURITIES INTERNATIONAL INC		30,118,137	29,569,600	30,010,834			(106,902)		(106,902)		29,903,932		214,205	214,205	458,082	04/15/2021	1.
912828-4N-7	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		11,774,609	10,000,000	10,966,836	3,228,477		(41,503)		(41,503)		10,924,708		849,901	849,901	171,094	05/15/2028	1.
912828-4V-9	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		9,453,438	8,000,000	8,844,046	112,938		(33,027)		(33,027)		8,811,293		642,145	642,145	193,984	08/15/2028	1.
912828-5C-0	TREASURY NOTE		04/23/2020	GOLDMAN, SACHS & CO.		22,461,293	19,727,900	19,756,009	18,729,935		560		560		19,768,221		2,693,072	2,693,072	334,727	09/30/2025	1.
912828-5M-8	TREASURY NOTE		05/19/2020	GOLDMAN, SACHS & CO.		13,054,345	10,838,400	11,295,222	11,258,384		(16,232)		(16,232)		11,242,152		1,812,193	1,812,193	173,952	11/15/2028	1.
912828-5P-1	TREASURY NOTE		06/16/2020	GOLDMAN, SACHS & CO.		21,803,906	20,000,000	21,444,531			(110,918)		(110,918)		21,333,613		470,293	470,293	314,208	11/30/2023	1.
912828-5U-0	TREASURY NOTE		06/16/2020	NOMURA SECURITIES INTERNATIONAL INC		10,832,813	10,000,000	10,642,578			(48,505)		(48,505)		10,594,073		238,740	238,740	121,875	12/31/2023	1.
912828-6L-9	TREASURY NOTE		06/18/2020	BNP CAPITAL MARKETS		5,521,094	5,000,000	5,365,625			(17,405)		(17,405)		5,348,220		172,874	172,874	80,840	03/31/2026	1.
912828-6M-7	TREASURY NOTE		06/04/2020	GOLDMAN, SACHS & CO.		9,971,933	9,606,800	9,878,117			(32,944)		(32,944)		9,845,173		126,760	126,760	138,196	04/15/2022	1.
912828-6U-9	TREASURY NOTE		06/04/2020	Various		34,966,977	33,712,700	34,587,123			(101,395)		(101,395)		34,485,728		481,249	481,249	399,079	05/15/2022	1.
912828-6X-3	TREASURY NOTE		06/18/2020	BNP CAPITAL MARKETS		5,493,945	5,000,000	5,339,063			(15,681)		(15,681)		5,323,381		170,564	170,564	58,641	05/31/2026	1.
912828-J2-7	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		29,094,609	27,000,000	28,395,352			(82,544)		(82,544)		28,312,808		781,801	781,801	185,440	02/15/2025	1.
912828-K7-4	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		17,338,125	16,000,000	16,896,250			(48,031)		(48,031)		16,848,219		489,906	489,906	109,890	08/15/2025	1.
912828-M4-9	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		30,378,690	29,182,800	29,912,370			(64,310)		(64,310)		29,848,060		530,630	530,630	316,148	10/31/2022	1.
912828-M5-6	TREASURY NOTE		06/16/2020	Various		47,991,839	43,669,900	46,372,420			(136,812)		(136,812)		46,235,609		1,756,230	1,756,230	558,156	11/15/2025	1.
912828-N3-0	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		26,207,031	25,000,000	25,886,719			(92,782)		(92,782)		25,793,937		413,094	413,094	249,571	12/31/2022	1.
912828-P3-8	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		32,383,826	31,091,500	31,827,494			(60,619)		(60,619)		31,766,875		616,951	616,951	179,898	01/31/2023	1.
912828-P4-6	TREASURY NOTE		06/17/2020	GOLDMAN, SACHS & CO.		25,216,128	23,702,700	24,552,664			(37,267)		(37,267)		24,515,397		700,730	700,730	120,357	02/15/2026	1.
912828-Q7-8	TREASURY NOTE		05/20/2020	Various		16,493,308	16,302,800	16,363,299			(10,902)		(10,902)		16,352,396		140,912	140,912	122,954	04/30/2021	1.
912828-R3-6	TREASURY NOTE		06/04/2020	JPMORGAN CHASE & CO.		19,949,011	18,752,100	18,393,906	18,418,973		21,118		21,118		18,440,091		1,508,921	1,508,921	169,750	05/15/2026	1.
912828-R6-9	TREASURY NOTE		06/04/2020	GOLDMAN, SACHS & CO.		14,998,036	14,408,200	14,732,385			(25,299)		(25,299)		14,707,085		290,951	290,951	120,265	05/31/2023	1.
912828-S2-7	TREASURY NOTE		06/18/2020	Various		64,802,793	64,113,000	64,228,203			(18,254)		(18,254)		64,209,949		592,844	592,844	277,330	06/30/2021	1.
912828-S3-5	TREASURY NOTE		06/04/2020	GOLDMAN, SACHS & CO.		19,886,682	19,228,700	19,512,624			(21,720)		(21,720)		19,490,904		395,778	395,778	114,038	06/30/2023	1.
912828-WN-6	TREASURY NOTE		06/04/2020	Various		64,551,054	63,359,600	64,126,845			(135,171)		(135,171)		63,991,675		559,380	559,380	604,676	05/31/2021	1.
912828-XB-1	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		4,347,813	4,000,000	4,242,500			(13,590)		(13,590)		4,228,910		118,902	118,902	50,584	05/15/2025	1.
912828-XZ-8	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		7,837,539	7,000,000	7,658,711			(36,126)		(36,126)		7,622,585		214,954	214,954	90,433	06/30/2025	1.
912828-YB-0	TREASURY NOTE		06/18/2020	GOLDMAN, SACHS & CO.		10,876,953	10,000,000	9,945,969	9,946,771		2,383		2,383		9,949,154		927,799	927,799	137,054	08/15/2029	1.
912828-YS-3	TREASURY NOTE		06/17/2020	Various		63,451,172	58,000,000	57,747,969	27,571,960		9,891		9,891		57,758,804		5,692,368	5,692,368	454,438	11/15/2029	1.
912828-Z5-2	TREASURY NOTE		04/29/2020	Various		340,094,727	325,000,000	325,938,477			(29,612)		(29,612)		325,908,864		14,185,862	14,185,862	1,010,474	01/31/2025	1.
912828-Z7-8	TREASURY NOTE		04/15/2020	Various		239,316,406	225,000,000	229,011,719			(71,249)		(71,249)		228,940,470		10,375,936	10,375,936	699,519	01/31/2027	1.
912828-ZA-1	TREASURY NOTE		06/04/2020	Various		65,802,813	64,722,200	65,593,651			(57,554)		(57,554)		65,536,097		266,716	266,716	133,447	02/28/2022	1.
912828-ZB-9	TREASURY NOTE		05/19/2020	MORGAN STANLEY		11,404,776	10,990,900	11,331,360			(7,056)		(7,056)		11,324,304		80,472	80,472	27,216	02/28/2027	1.
912828-ZC-7	TREASURY NOTE		06/18/2020	Various		205,740,921	198,451,700	203,448,272			(155,138)		(155,138)		203,293,135		2,447,787	2,447,787	446,989	02/28/2025	1.
912828-ZD-5	TREASURY NOTE		06/04/2020	Various		39,981,123	39,673,500	39,757,186			(4,957)		(4,957)		39,752,229		228,894	228,894	36,453	03/15/2023	1.
912828-ZE-3	TREASURY NOTE		04/15/2020	DEUTSCHE BANK AG		63,396,211	63,000,000	62,955,703			136		136		62,955,839		440,371	440,371	17,213	03/31/2027	1.
912810-QL-5	US TREASURY N/B		06/11/2020	CITIGROUP GLOBAL MARKETS		1,857,895	1,198,400	1,490,888	1,483,198		(4,552)		(4,552)		1,478,645		379,249	379,249	29,341	11/15/2040	1.
912810-QN-1	US TREASURY N/B		05/15/2020	GOLDMAN, SACHS & CO.		4,944,298	2,951,200	4,319,704	4,311,604		(19,550)		(19,550)		4,292,054		652,243	652,243	105,907	02/15/2041	1.
912810-QW-1	US TREASURY N/B		05/15/2020	GOLDMAN, SACHS & CO.		4,978,764	3,688,400	3,952,495	3,947,509		(3,260)		(3,260)		3,944,249		1,034,515	1,034,515	56,228	05/15/2042	1.
912810-QX-9	US TREASURY N/B		06/18/2020	DEUTSCHE BANK AG		2,539,922	2,000,000	2,151,406	2,151,282		(2,386)		(2,386)		2,148,896		391,026	391,026	46,387	08/15/2042	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
912810-QY-7	US TREASURY N/B		06/18/2020	HSBC SECURITIES, INC.		1,268,516	1,000,000	1,176,215			(1,966)		(1,966)		1,174,249		94,266	94,266	16,365	11/15/2042	1
912810-QZ-4	US TREASURY N/B		06/18/2020	HSBC SECURITIES, INC.		1,343,477	1,000,000	1,090,859	1,089,217		(1,320)		(1,320)		1,087,897		255,580	255,580	26,356	02/15/2043	1
912810-RB-6	US TREASURY N/B		06/18/2020	HSBC SECURITIES, INC.		2,588,906	2,000,000	2,092,734	2,091,086		(1,328)		(1,328)		2,089,758		499,148	499,148	34,219	05/15/2043	1
912828-YG-9	WI TREASURY NOTE		06/17/2020	Various		150,672,623	144,117,100	144,353,993	144,348,837		(3,673,239)		(3,673,239)		140,675,598		9,997,025	9,997,025	1,533,822	09/30/2026	1
0599999. Subtotal - Bonds - U.S. Governments						1,894,148,573	1,790,670,046	1,829,079,193	267,749,546		(5,480,723)		(5,480,723)		1,823,556,877		70,591,697	70,591,697	11,661,163	XXX	XXX
87164K-AD-6	SYNGENTA FINANCE NV	D	04/24/2020	MATURED		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				314,330	04/24/2020	2FE
1099999. Subtotal - Bonds - All Other Governments						17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				314,330	XXX	XXX
005158-WK-2	ADA & CANYON CNTYS IDAHO JT SC		04/17/2020	UMB BANK		490,750	430,000	491,696	474,220		(3,516)		(3,516)		470,703		20,047	20,047	12,900	09/15/2023	1FE
005158-WY-2	ADA & CANYON CNTYS IDAHO JT SC		06/01/2020	UMB BANK		1,095,548	850,000	1,010,990	988,241		(6,378)		(6,378)		981,862		113,686	113,686	30,458	09/15/2033	1FE
005176-JL-7	ADA & CANYON CNTYS IDAHO JT SC		04/17/2020	UMB BANK		285,320	250,000	310,428	282,773		(2,640)		(2,640)		280,133		5,187	5,187	7,500	09/15/2023	1FE
005176-JX-1	ADA & CANYON CNTYS IDAHO JT SC		04/17/2020	UMB BANK		314,273	285,000	324,116	308,546		(1,819)		(1,819)		306,728		7,545	7,545	6,717	09/15/2023	1FE
005176-JY-9	ADA & CANYON CNTYS IDAHO JT SC		05/08/2020	UMB BANK		685,014	605,000	693,300	663,349		(4,015)		(4,015)		659,334		25,680	25,680	15,287	09/15/2024	1FE
054375-TA-8	AVONDALE MICH SCH DIST		05/06/2020	UMB BANK		114,040	100,000	113,733	108,168		(715)		(715)		107,452		6,588	6,588	2,597	11/01/2023	1FE
13063D-RE-0	CALIFORNIA (STATE OF)		04/02/2020	CITIGROUP GLOBAL MARKETS		20,192,290	20,000,000	20,066,600			(1,448)		(1,448)		20,065,152		127,138	127,138	223,542	10/01/2029	1FE
13063C-UD-0	CALIFORNIA ST		04/29/2020	UMB BANK		1,162,003	1,060,000	1,262,322	1,139,106		(9,459)		(9,459)		1,129,647		32,356	32,356	38,817	08/01/2022	1FE
13063D-KR-8	CALIFORNIA ST		06/03/2020	UMB BANK		119,183	100,000	104,031	103,760		(148)		(148)		103,612		15,571	15,571	2,711	04/01/2049	1FE
13063D-KS-6	CALIFORNIA ST		06/08/2020	UMB BANK		128,210	100,000	115,546	114,483		(600)		(600)		113,884		14,326	14,326	3,458	04/01/2049	1FE
13063D-RA-8	CALIFORNIA ST		04/14/2020	UMB BANK		841,946	700,000	816,361	813,345		(3,054)		(3,054)		810,290		31,656	31,656	16,256	10/01/2039	1FE
163192-EX-1	CHELAN CNTY WA SD 228 CASCADE		05/01/2020	UMB BANK		209,564	190,000	232,752	209,652		(2,280)		(2,280)		207,372		2,193	2,193	4,064	12/01/2022	1FE
163192-FA-0	CHELAN CNTY WA SD 228 CASCADE		04/13/2020	UMB BANK		334,601	275,000	352,080	324,516		(2,300)		(2,300)		322,216		12,385	12,385	5,118	12/01/2025	1FE
179162-GJ-5	CLACKAMAS CNTY ORE SCH DIST NO		04/13/2020	UMB BANK		296,166	600,000	242,046	252,802		3,100		3,100		255,902		40,264	40,264		06/15/2040	1FE
179162-GK-2	CLACKAMAS CNTY ORE SCH DIST NO		05/29/2020	UMB BANK		386,074	800,000	307,336	321,091		5,590		5,590		326,680		59,394	59,394		06/15/2041	1FE
182855-FB-7	CLATSOP CNTY ORE SCH DIST NO 3		04/24/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,518,864	1,175,000	1,402,116	1,385,193		(6,344)		(6,344)		1,378,849		140,015	140,015	21,705	06/15/2033	1FE
20772K-AY-5	CONNECTICUT ST		06/22/2020	UMB BANK		306,419	245,000	274,273	269,943		(1,255)		(1,255)		268,688		37,731	37,731	8,473	04/15/2031	1FE
20772K-BA-6	CONNECTICUT ST		06/19/2020	UMB BANK		308,963	250,000	277,645	273,574		(1,175)		(1,175)		272,399		36,563	36,563	8,611	04/15/2033	1FE
20772K-CQ-0	CONNECTICUT ST		04/02/2020	BOSC, INC.		1,556,504	1,325,000	1,493,659	1,471,421		(3,964)		(3,964)		1,467,458		89,046	89,046	20,427	06/15/2031	1FE
20772K-CU-1	CONNECTICUT ST		04/30/2020	VINING-SPARKS IBG LP		1,173,710	1,000,000	1,116,550	1,101,264		(3,532)		(3,532)		1,097,733		75,977	75,977	19,306	06/15/2035	1FE
20772K-GF-0	CONNECTICUT ST		04/06/2020	UMB BANK		2,006,898	1,825,000	1,939,555	1,932,465		(2,676)		(2,676)		1,929,789		77,109	77,109	35,081	04/15/2037	1FE
223883-FL-8	COWLITZ CNTY WASH SCH DIST NO		05/19/2020	UMB BANK		1,211,570	1,000,000	1,065,550	1,056,331		(2,280)		(2,280)		1,054,051		157,519	157,519	18,889	12/01/2031	1FE
223883-FN-4	COWLITZ CNTY WASH SCH DIST NO		04/02/2020	BOSC, INC.		1,398,502	1,235,000	1,299,702	1,290,661		(1,519)		(1,519)		1,289,142		109,359	109,359	17,153	12/01/2033	1FE
223883-GM-5	COWLITZ CNTY WASH SCH DIST NO		04/30/2020	BOSC, INC.		571,450	500,000	556,235	553,697		(1,834)		(1,834)		551,863		19,587	19,587	16,389	12/01/2037	1FE
227183-DJ-6	CROOK CNTY ORE SCH DIST		06/02/2020	UMB BANK		519,895	500,000	500,000							500,000		19,895	19,895	650	06/15/2024	1FE
227183-DS-6	CROOK CNTY ORE SCH DIST		06/01/2020	UMB BANK		431,730	410,000	410,000							410,000		21,730	21,730	729	06/15/2032	1FE
227183-DT-4	CROOK CNTY ORE SCH DIST		06/03/2020	UMB BANK		1,175,929	1,125,000	1,125,000							1,125,000		50,929	50,929	2,242	06/15/2033	1FE
227183-DU-1	CROOK CNTY ORE SCH DIST		06/03/2020	UMB BANK		830,807	795,000	795,000							795,000		35,807	35,807	1,646	06/15/2034	1FE
227183-DV-9	CROOK CNTY ORE SCH DIST		06/03/2020	UMB BANK		808,038	770,000	770,000							770,000		38,038	38,038	1,654	06/15/2035	1FE
227183-DW-7	CROOK CNTY ORE SCH DIST		06/03/2020	UMB BANK		1,523,802	1,460,000	1,460,000							1,460,000		63,802	63,802	3,193	06/15/2036	1FE
227183-DX-5	CROOK CNTY ORE SCH DIST		06/04/2020	UMB BANK		524,140	500,000	500,000							500,000		24,140	24,140	1,232	06/15/2037	1FE
227183-DY-3	CROOK CNTY ORE SCH DIST		05/28/2020	UMB BANK		1,030,840	1,000,000	1,000,000							1,000,000		30,840	30,840	1,948	06/15/2038	1FE
25476F-XS-2	DISTRICT COLUMBIA		06/10/2020	Various		1,473,298	1,250,000	1,316,075	1,311,299		(2,140)		(2,140)		1,309,159		164,138	164,138	29,472	10/15/2039	1FE
25476F-XT-0	DISTRICT COLUMBIA		05/07/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,167,100	1,000,000	1,048,470	1,044,975		(1,494)		(1,494)		1,043,481		123,619	123,619	22,889	10/15/2040	1FE
283371-PV-8	EL PASO CNTY COLO SCH DIST NO		05/20/2020	UMB BANK		256,122	200,000	234,038	231,253		(1,205)		(1,205)		230,048		26,074	26,074	4,750	12/01/2037	1FE
283461-F2-2	EL PASO CNTY COLO SCH DIST NO		04/13/2020	UMB BANK		828,926	700,000	846,335	794,702		(5,261)		(5,261)		789,441		39,485	39,485	11,667	12/15/2024	1FE
338639-HC-4	FLAT ROCK MICH CMNTY SCH DIST		05/05/2020	UMB BANK		232,181	215,000	257,344	231,467		(2,428)		(2,428)		229,039		3,141	3,141	5,554	05/01/2022	1FE
345874-RB-9	FOREST LAKE MINN INDPT SCH DIS		05/08/2020	UMB BANK		172,569	150,000	187,710	170,461		(1,773)		(1,773)		168,688		3,881	3,881	5,854	02/01/2024	1FE
351280-PC-0	FOWLERVILLE MICH CMNTY SCHS SC		05/04/2020	UMB BANK		248,666	235,000	250,475	246,261		(1,455)		(1,455)		244,806		3,860	3,860	4,457	05/01/2022	1FE
373385-CU-5	GEORGIA ST		06/23/2020	Various		9,602,055	8,205,000	8,804,868	8,727,730		(18,502)		(18,502)		8,709,228		892,827	892,827	276,276	07/01/2035	1FE
387514-BY-7	GRANT & DOUGLAS CNTYS WASH SCH		05/06/2020	RAYMOND JAMES & ASSOCIATES, INC.		590,264	510,000	567,125	564,349		(1,916)		(1,916)		562,433		27,831	27,831	17,737	12/01/2038	1FE
418542-PW-0	HASTINGS MINN INDPT SCH DIST N		06/22/2020	Various		1,132,323	1,685,000	899,773	960,713		15,658		15,658		976,371		155,952	155,952		02/01/2035	1FE
419792-RC-2	HAWAII ST		05/29/2020	UMB BANK		1,266,650	1,000,000	1,221,470	1,161,458		(9,996)		(9,996)		1,151,462		115,188	115,188	29,306	05/01/2026	1FE
419792-YH-3	HAWAII ST		06/10/2020	UMB BANK		299,013	250,000	262,040	261,142		(478)		(478)		260,665		38,348	38,348	9,472	01/01/2039	1FE
467736-EB-6	JACKSON CNTY ORE SCH DIST NO 0		05/20/2020	UMB BANK		818,564	685,000	769,810	765,536		(2,958)		(2,958)		762,578		55,986	55,986	11,934	06/15/2039	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
467754-HQ-3	JACKSON CNTY ORE SCH DIST NO 0		05/01/2020	SIMS, HERBERT J., & COMPANY, INC.		579,570	500,000	567,700	565,048		(2,118)		(2,118)		562,930		16,640	16,640	7,778	06/15/2035	1FE
467754-HR-1	JACKSON CNTY ORE SCH DIST NO 0		06/03/2020	UMB BANK		120,721	100,000	113,164	112,649		(511)		(511)		112,139		8,582	8,582	1,889	06/15/2036	1FE
467754-HV-2	JACKSON CNTY ORE SCH DIST NO 0		06/22/2020	UMB BANK		86,468	150,000	74,775	75,868		1,221		1,221		77,089		9,379	9,379		06/15/2040	1FE
490170-JB-4	KENT CITY MICH CMNTY SCHS		06/15/2020	UMB BANK		329,963	250,000	317,035			(1,942)		(1,942)		315,093		14,869	14,869	4,097	05/01/2038	1FE
494656-T8-4	KING & SNOHOMISH CNTYS WASH SC		06/03/2020	UMB BANK		431,158	350,000	409,416	401,715		(1,689)		(1,689)		400,027		31,131	31,131	6,896	12/01/2035	1FE
495260-C4-1	KING CNTY WASH SCH DIST NO 414		05/05/2020	UMB BANK		552,990	500,000	596,915	539,777		(4,642)		(4,642)		535,135		17,855	17,855	10,833	12/01/2022	1FE
495278-Z3-0	KING CNTY WASH SCH DIST NO 415 KEN		04/03/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,258,928	1,100,000	1,244,859	1,244,108		(3,432)		(3,432)		1,240,677		18,251	18,251	14,300	12/01/2038	1FE
507318-NR-0	LAINGSBURG MICH CMNTY SCH DIST		05/07/2020	UMB BANK		113,325	100,000	108,195	107,915		(266)		(266)		107,649		5,676	5,676	2,978	05/01/2047	1FE
510336-RF-9	LAKE ORION MICH CMNTY SCH DIST		05/04/2020	UMB BANK		178,223	165,000	191,405	175,293		(1,496)		(1,496)		173,797		4,426	4,426	4,240	05/01/2022	1FE
510336-RG-7	LAKE ORION MICH CMNTY SCH DIST		05/07/2020	UMB BANK		112,217	100,000	116,762	108,078		(843)		(843)		107,236		4,981	4,981	2,639	05/01/2023	1FE
512264-JP-8	LAKEVIEW MICH PUB SCH DIST MAC		04/30/2020	UMB BANK		294,845	250,000	309,210	285,714		(2,165)		(2,165)		283,550		11,295	11,295	6,354	05/01/2025	1FE
516444-SL-1	LANSING MICH SCH DIST		06/15/2020	UMB BANK		322,355	250,000	301,915	299,203		(2,161)		(2,161)		297,042		25,313	25,313	7,847	05/01/2038	1FE
516444-SN-7	LANSING MICH SCH DIST		06/30/2020	UMB BANK		255,914	200,000	240,176	238,084		(1,820)		(1,820)		236,265		19,649	19,649	6,694	05/01/2040	1FE
517138-XX-6	LARIMER CNTY COLO SCH DIST NO		06/15/2020	Various		2,740,232	2,250,000	2,389,860	2,374,754		(5,425)		(5,425)		2,369,328		370,903	370,903	44,411	12/15/2033	1FE
534655-FW-0	LINCOLN PK MICH SCH DIST		05/05/2020	VINING-SPARKS IBG LP		337,630	290,000	320,030	318,649		(944)		(944)		317,705		19,924	19,924	5,993	05/01/2036	1FE
534655-GA-7	LINCOLN PK MICH SCH DIST		04/03/2020	VINING-SPARKS IBG LP		1,535,463	1,375,000	1,497,581	1,491,991		(2,914)		(2,914)		1,489,077		46,385	46,385	23,833	05/01/2040	1FE
547694-PG-8	LOWELL MICH AREA SCHS		04/03/2020	VINING-SPARKS IBG LP		1,456,204	1,220,000	1,453,301	1,444,551		(5,646)		(5,646)		1,438,905		17,299	17,299	41,683	05/01/2043	1FE
547694-PH-6	LOWELL MICH AREA SCHS		06/11/2020	Various		3,326,280	2,645,000	3,145,831	3,127,065		(20,618)		(20,618)		3,106,447		219,833	219,833	114,935	05/01/2045	1FE
547694-PJ-2	LOWELL MICH AREA SCHS		06/09/2020	UMB BANK		1,253,960	1,000,000	1,187,470	1,180,453		(7,574)		(7,574)		1,172,879		81,081	81,081	43,056	05/01/2047	1FE
547694-PK-9	LOWELL MICH AREA SCHS		05/20/2020	UMB BANK		1,244,180	1,000,000	1,185,590	1,178,650		(6,592)		(6,592)		1,172,057		72,123	72,123	40,417	05/01/2049	1FE
562281-JA-4	MANCHESTER MICH CMNTY SCHS		04/30/2020	UMB BANK		217,266	200,000	227,966	213,451		(1,338)		(1,338)		212,113		5,153	5,153	4,067	05/01/2023	1FE
569203-NG-3	MARION & POLK CNTYS ORE SCH DI		06/16/2020	Various		1,438,227	1,210,000	1,287,234	1,277,504		(2,917)		(2,917)		1,274,587		163,641	163,641	22,337	06/15/2035	1FE
574193-PA-0	MARYLAND ST		05/05/2020	Various		5,075,629	4,650,000	5,272,263	5,016,557		(42,675)		(42,675)		4,973,882		101,747	101,747	168,229	08/01/2022	1FE
574193-PJ-1	MARYLAND ST		05/08/2020	Various		5,027,619	4,435,000	5,112,579	4,887,950		(43,244)		(43,244)		4,844,706		182,913	182,913	170,721	08/01/2023	1FE
575181-FC-1	MASON & KITSAP CNTYS WASH SCH		05/01/2020	UMB BANK		945,348	855,000	1,023,863	927,816		(8,383)		(8,383)		919,433		25,915	25,915	18,288	12/01/2022	1FE
575141-KW-5	MASON CNTY WASH SCH DIST NO 30		04/13/2020	UMB BANK		325,634	260,000	326,677	310,147		(1,960)		(1,960)		308,187		17,447	17,447	4,839	12/01/2026	1FE
57582R-UE-4	MASSACHUSETTS ST		05/12/2020	UMB BANK		418,202	325,000	383,819	376,965		(1,728)		(1,728)		375,237		42,965	42,965	10,712	09/01/2032	1FE
57582R-ZN-9	MASSACHUSETTS ST		05/06/2020	Various		2,840,310	2,435,000	2,849,169	2,837,803		(11,617)		(11,617)		2,826,186		14,124	14,124	59,487	09/01/2037	1FE
57582R-ZP-4	MASSACHUSETTS ST		04/02/2020	UMB BANK		3,618,848	3,200,000	3,725,536	3,711,156		(12,583)		(12,583)		3,698,572		(79,724)	(79,724)	72,533	09/01/2038	1FE
653335-AK-5	NEZ PERCE CNTY IDAHO INDPT SCH		04/17/2020	UMB BANK		341,301	300,000	362,874	338,049		(3,059)		(3,059)		334,990		6,311	6,311	9,000	09/15/2023	1FE
68609T-LK-2	OREGON ST		06/15/2020	Various		2,054,090	1,750,000	1,881,933	1,872,332		(3,609)		(3,609)		1,868,722		185,368	185,368	33,944	05/01/2036	1FE
68609T-LL-0	OREGON ST		04/29/2020	UMB BANK		1,275,524	1,100,000	1,176,978	1,171,393		(2,207)		(2,207)		1,169,186		106,338	106,338	22,056	05/01/2037	1FE
68609T-LM-8	OREGON ST		05/15/2020	Various		3,069,545	2,610,000	2,829,475	2,815,465		(6,788)		(6,788)		2,808,677		260,868	260,868	54,642	05/01/2038	1FE
691259-DG-7	OWOSSO MICH PUB SCH DIST		06/11/2020	RAYMOND JAMES & ASSOCIATES, INC.		191,019	150,000	171,902	168,791		(901)		(901)		167,890		23,129	23,129	4,667	05/01/2033	1FE
720286-DD-2	PIERCE & KING CNTYS WASH SCH D		04/28/2020	UMB BANK		275,948	250,000	280,333	270,036		(2,209)		(2,209)		267,827		8,120	8,120	5,174	12/01/2022	1FE
720286-DP-5	PIERCE & KING CNTYS WASH SCH D		06/15/2020	Various		1,695,335	1,405,000	1,497,969	1,485,225		(3,809)		(3,809)		1,481,416		213,919	213,919	30,276	12/01/2032	1FE
720286-EP-4	PIERCE CNTY WASH SCH DIST NO 417		04/06/2020	Various		4,382,999	3,885,000	4,441,565	4,430,652		(13,915)		(13,915)		4,416,737		(33,738)	(33,738)	74,345	12/01/2038	1FE
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P		05/04/2020	RAYMOND JAMES & ASSOCIATES, INC.		582,185	500,000	536,945	531,403		(1,165)		(1,165)		530,239		51,946	51,946	11,944	04/01/2032	1FE
76222R-WM-0	RHODE ISLAND ST & PROVIDENCE P		06/10/2020	UMB BANK		297,365	250,000	266,270	263,840		(660)		(660)		263,180		34,185	34,185	6,972	04/01/2034	1FE
778017-PQ-0	ROSEVILLE MICH CMNTY SCHS		04/30/2020	UMB BANK		142,817	135,000	144,312	140,745		(823)		(823)		139,923		2,894	2,894	2,745	05/01/2022	1FE
778017-PR-8	ROSEVILLE MICH CMNTY SCHS		05/06/2020	UMB BANK		218,190	200,000	216,060	211,241		(1,149)		(1,149)		210,092		8,098	8,098	4,156	05/01/2023	1FE
778017-QC-0	ROSEVILLE MICH CMNTY SCHS		06/29/2020	UMB BANK		254,176	200,000	229,088	225,208		(1,329)		(1,329)		223,879		30,297	30,297	6,667	05/01/2034	1FE
795200-JF-2	SALINE MICH AREA SCHS		05/04/2020	VINING-SPARKS IBG LP		789,232	730,000	809,336	779,838		(7,263)		(7,263)		772,575		16,657	16,657	18,757	05/01/2022	1FE
807892-JA-3	SCHOOLCRAFT MICH CMNTY SCH DIST		06/16/2020	UMB BANK		330,213	250,000	312,150			(110)		(110)		312,040		18,172	18,172	243	05/01/2039	1FE
882724-HY-6	TEXAS ST		04/28/2020	Various		2,465,435	2,250,000	2,487,443	2,416,544		(16,103)		(16,103)		2,400,441		64,994	64,994	58,924	10/01/2022	1FE
882724-HZ-3	TEXAS ST		05/12/2020	UMB BANK		1,148,810	1,000,000	1,127,670	1,097,588		(9,249)		(9,249)		1,088,339		60,471	60,471	30,972	10/01/2023	1FE
882724-JA-6	TEXAS ST		05/01/2020	BANK OF AMERICA/MERRILL LYNCH		4,981,680	4,250,000	4,869,013	4,749,259		(34,332)		(34,332)		4,714,927		266,753	266,753	126,319	10/01/2024	1FE
886791-CL-4	TILLAMOOK & YAMHILL CNTYS ORE		04/22/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,500,134	1,180,000	1,369,815	1,346,547		(5,450)		(5,450)		1,341,097		159,037	159,037	21,142	06/15/2034	1FE
904148-DY-6	UMATILLA CNTY ORE SCH DIST NO		04/22/2020	RAYMOND JAMES & ASSOCIATES, INC.		958,127	805,000	930,934	926,588		(3,646)		(3,646)		922,942		35,185	35,185	11,538	06/15/2034	1FE
904148-ED-1	UMATILLA CNTY ORE SCH DIST NO		05/04/2020	UMB BANK		920,104	800,000	907,000	903,351		(3,390)		(3,390)		899,960		20,144	20,144	12,533	06/15/2039	1FE
917542-TY-8	UTAH ST		05/08/2020	Various		1,346,295	1,150,000	1,347,662	1,292,476		(10,972)		(10,972)		1,281,504		64,791	64,791	49,535	07/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
917542-VS-8	UTAH ST		05/07/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,169,890	1,000,000	1,161,310	1,135,403		(10,470)		(10,470)		1,124,933		44,957	44,957	43,056	07/01/2024	1FE
962529-HS-5	WHATCOM CNTY WASH SCH DIST NO		05/08/2020	FIRST TENNESSEE BANK		380,315	325,000	360,445	358,551		(1,218)		(1,218)		357,333		22,982	22,982	5,814	12/01/2036	1FE
962529-HU-0	WHATCOM CNTY WASH SCH DIST NO		04/30/2020	STIFEL CAPITAL MARKETS		1,994,195	1,750,000	1,928,518	1,919,015		(5,741)		(5,741)		1,913,274		80,921	80,921	29,750	12/01/2038	1FE
966493-MZ-8	WHITMAN CNTY WASH SCH DIST NO		05/08/2020	UMB BANK		247,304	215,000	268,748	243,868		(2,613)		(2,613)		241,256		6,048	6,048	4,808	12/01/2023	1FE
97942N-FB-7	WOODHAVEN BROWNSTOWN MICH SCH		05/04/2020	UMB BANK		115,084	100,000	122,250	112,214		(938)		(938)		111,276		3,808	3,808	2,569	05/01/2024	1FE
984487-PH-5	YAKIMA CNTY WASH SCH DIST NO 2		05/19/2020	Various		711,155	600,000	674,268	670,508		(2,658)		(2,658)		667,851		43,304	43,304	21,867	12/01/2035	1FE
984487-PK-8	YAKIMA CNTY WASH SCH DIST NO 2		04/03/2020	VINING-SPARKS IBG LP		1,272,312	1,130,000	1,260,809	1,254,214		(3,316)		(3,316)		1,250,898		21,414	21,414	36,286	12/01/2037	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						133,189,255	119,180,000	129,047,521	99,869,209		(445,322)		(445,322)		126,679,671		6,509,584	6,509,584	2,640,905	XXX	XXX
01728V-UB-4	ALLEGHENY CNTY PA		05/06/2020	UMB BANK		587,245	500,000	522,705	519,991		(686)		(686)		519,305		67,940	67,940	10,389	11/01/2035	1FE
033161-6Y-1	ANCHORAGE ALASKA		05/12/2020	RAYMOND JAMES & ASSOCIATES, INC.		344,574	270,000	320,852	314,064		(1,666)		(1,666)		312,398		32,176	32,176	9,488	09/01/2033	1FE
042467-MP-2	ARMSTRONG SCH DIST PA		06/16/2020	UMB BANK		297,548	250,000	283,863	283,077		(1,500)		(1,500)		281,578		15,970	15,970	7,083	03/15/2038	1FE
042467-MQ-0	ARMSTRONG SCH DIST PA		06/26/2020	UMB BANK		235,416	200,000	225,108	224,529		(1,187)		(1,187)		223,342		12,074	12,074	5,933	03/15/2041	1FE
050213-6F-9	AUBURN ALA		05/21/2020	UMB BANK		367,559	305,000	343,058	342,328		(1,436)		(1,436)		340,892		26,666	26,666	7,422	11/01/2037	1FE
050213-6G-7	AUBURN ALA		04/03/2020	RAYMOND JAMES & ASSOCIATES, INC.		974,512	855,000	958,609	956,626		(2,578)		(2,578)		954,048		20,464	20,464	16,150	11/01/2038	1FE
050213-6H-5	AUBURN ALA		05/06/2020	FIRST TENNESSEE BANK		584,335	500,000	558,795	557,672		(1,933)		(1,933)		555,739		28,596	28,596	11,167	11/01/2039	1FE
081518-CC-4	BEN HILL CNTY GA SCH DIST		06/08/2020	UMB BANK		301,610	250,000	280,285	280,132		(1,285)		(1,285)		278,847		22,763	22,763	4,944	04/01/2037	1FE
108152-DR-7	BRIDGEPORT CONN		04/07/2020	UMB BANK		162,806	150,000	164,760	159,549		(998)		(998)		158,551		4,255	4,255	5,500	07/15/2022	1FE
128510-KD-5	CALCASIEU PARISH LA SCH DIST N		06/04/2020	FTN FINANCIAL		359,961	300,000	329,907	328,664		(1,204)		(1,204)		327,460		32,501	32,501	10,700	03/01/2037	1FE
128510-KE-3	CALCASIEU PARISH LA SCH DIST N		05/27/2020	UMB BANK		837,669	700,000	768,544	765,699		(2,634)		(2,634)		763,064		74,605	74,605	24,422	03/01/2038	1FE
128510-KF-0	CALCASIEU PARISH LA SCH DIST N		05/04/2020	VINING-SPARKS IBG LP		690,804	600,000	656,634	654,288		(1,809)		(1,809)		652,479		38,325	38,325	19,267	03/01/2039	1FE
157411-SC-4	CHAFFEY CALIF UN HIGH SCH DIST		04/17/2020	UMB BANK		63,175	100,000	55,902	56,829		561		561		57,390		5,785	5,785		08/01/2037	1FE
157411-SG-5	CHAFFEY CALIF UN HIGH SCH DIST		06/22/2020	UMB BANK		192,605	350,000	166,173	169,063		2,763		2,763		171,826		20,779	20,779		08/01/2041	1FE
157411-SK-6	CHAFFEY CALIF UN HIGH SCH DIST		06/03/2020	VINING-SPARKS IBG LP		493,090	1,000,000	430,120	437,732		6,474		6,474		444,206		48,884	48,884		02/01/2044	1FE
169583-HE-4	CHINO VY UNI SCH DIST CALIF		05/20/2020	UMB BANK		1,022,260	1,000,000	1,000,000							1,000,000		22,260	22,260	1,086	08/01/2022	1FE
186343-U6-4	CLEVELAND OHIO		04/02/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,741,947	1,515,000	1,739,356	1,729,201		(5,075)		(5,075)		1,724,126		17,821	17,821	21,042	12/01/2033	1FE
186612-RG-4	CLEVELAND TEX INDPT SCH DIST		04/02/2020	UMB BANK		569,169	465,000	536,517	529,422		(1,854)		(1,854)		527,568		41,601	41,601	14,919	02/15/2032	1FE
186612-RH-2	CLEVELAND TEX INDPT SCH DIST		04/02/2020	RAYMOND JAMES & ASSOCIATES, INC.		486,352	400,000	459,112	453,265		(1,528)		(1,528)		451,736		34,616	34,616	12,833	02/15/2033	1FE
204709-JH-3	COMPTON CALIF CMNTY COLLEGE DI		06/19/2020	PIPER JAFFRAY INC.		1,061,260	1,000,000	1,000,000							1,000,000		61,260	61,260	3,078	08/01/2038	1FE
232769-DD-8	CYPRESS-FAIRBANKS TEX INDPT SC		04/03/2020	UMB BANK		107,035	100,000	108,724	105,729		(706)		(706)		105,024		2,011	2,011	3,222	02/15/2022	1FE
232769-DH-9	CYPRESS-FAIRBANKS TEX INDPT SC		04/06/2020	UMB BANK		229,682	200,000	225,494	220,205		(1,261)		(1,261)		218,943		10,739	10,739	6,472	02/15/2024	1FE
232769-EF-2	CYPRESS-FAIRBANKS TEX INDPT SC		05/05/2020	UMB BANK		829,453	700,000	819,210	802,850		(6,234)		(6,234)		796,616		32,837	32,837	24,611	02/15/2025	1FE
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA		06/30/2020	UMB BANK		618,885	500,000	611,830	576,672		(5,900)		(5,900)		570,771		48,114	48,114	22,014	02/15/2026	1FE
248415-XX-4	DENISON TEX INDPT SCH DIST		06/04/2020	UMB BANK		472,370	450,000	450,000							450,000		22,370	22,370	2,990	08/01/2032	1FE
259309-N2-4	DOUGLAS CNTY NEB SCH DIST NO 0		05/12/2020	UMB BANK		506,604	425,000	457,593	455,649		(948)		(948)		454,701		51,903	51,903	6,858	12/15/2036	1FE
259309-N5-7	DOUGLAS CNTY NEB SCH DIST NO 0		05/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		583,630	500,000	530,865	529,040		(869)		(869)		528,171		55,460	55,460	7,889	12/15/2039	1FE
259363-TW-9	DOUGLAS CNTY NEB SCH DIST NO 0		06/01/2020	MATURED		145,000	145,000	148,886	146,111		(1,111)		(1,111)		145,000				2,900	06/01/2020	1FE
259864-CW-4	DOVE VALLEY MET DIST COLO ARAP		04/27/2020	UMB BANK		236,670	200,000	229,942	229,800		(880)		(880)		228,920		7,750	7,750	3,044	12/01/2035	1FE
259864-DA-1	DOVE VALLEY MET DIST COLO ARAP		05/20/2020	UMB BANK		239,070	200,000	226,892	226,766		(938)		(938)		225,828		13,242	13,242	3,556	12/01/2039	1FE
26371G-TV-2	DUBLIN OHIO CITY SCH DIST		05/13/2020	UMB BANK		297,935	250,000	268,163	266,800		(612)		(612)		266,188		31,747	31,747	4,556	12/01/2035	1FE
26371G-TX-8	DUBLIN OHIO CITY SCH DIST		06/11/2020	VINING-SPARKS IBG LP		904,140	750,000	794,760	791,426		(1,837)		(1,837)		789,589		114,551	114,551	16,167	12/01/2037	1FE
26371G-TY-6	DUBLIN OHIO CITY SCH DIST		05/13/2020	VINING-SPARKS IBG LP		1,180,940	1,000,000	1,054,540	1,050,489		(1,822)		(1,822)		1,048,667		132,273	132,273	18,222	12/01/2038	1FE
26371G-TZ-3	DUBLIN OHIO CITY SCH DIST		04/06/2020	UMB BANK		1,146,800	1,000,000	1,050,290	1,046,563		(1,214)		(1,214)		1,045,350		101,450	101,450	14,111	12/01/2039	1FE
274299-Y8-3	EAST PENN PA SCH DIST		04/24/2020	UMB BANK		192,271	180,000	192,087	187,629		(936)		(936)		186,693		5,578	5,578	5,340	08/01/2022	1FE
278698-AU-9	EBERT MET DIST COLO		04/16/2020	UMB BANK		128,709	100,000	114,270	112,955		(381)		(381)		112,574		16,135	16,135	1,931	12/01/2031	1FE
278698-AY-1	EBERT MET DIST COLO		05/20/2020	UMB BANK		253,190	200,000	224,918	222,643		(853)		(853)		221,790		31,400	31,400	4,750	12/01/2035	1FE
312698-AS-2	FAYETTEVILLE GA		04/01/2020	UMB BANK		265,793	230,000	255,578	255,036		(569)		(569)		254,467		11,325	11,325	9,916	11/01/2044	1FE
34440V-CG-1	FOLSOM CORDOVA CALIF UNI SCH D		04/17/2020	UMB BANK		423,759	350,000	377,468	373,692		(723)		(723)		372,969		50,790	50,790	7,778	10/01/2033	1FE
363335-DT-4	GALENA PK TEX INDPT SCH DIST		04/30/2020	UMB BANK		327,405	300,000	334,884	321,918		(2,790)		(2,790)		319,129		8,276	8,276	10,792	08/15/2022	1FE
363335-DU-1	GALENA PK TEX INDPT SCH DIST		04/03/2020	UMB BANK		1,349,028	1,200,000	1,363,608	1,315,017		(8,159)		(8,159)		1,306,858		42,170	42,170	38,667	08/15/2023	1FE
382505-JV-8	GOODYEAR ARIZ		04/07/2020	UMB BANK		234,840	215,000	250,245	233,874		(1,437)		(1,437)		232,437		2,403	2,403	6,641	07/01/2023	1FE
385064-SC-5	GRANBURY TEX INDPT SCH DIST		06/29/2020	UMB BANK		96,508	100,000	92,530			24		24		92,554		3,954	3,954		08/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
386280-RR-4	GRAND RAPIDS MICH PUB SCHS		06/16/2020	UMB BANK		319,945	250,000	293,490	291,098		(1,786)		(1,786)		289,311		30,634	30,634	7,882	11/01/2038	1FE
41415U-AX-4	HARRIS CNTY HOSP DIST - GO		04/23/2020	UMB BANK		883,550	825,000	875,663							875,663		7,887	7,887		02/15/2022	1Z
416489-UN-0	HARTFORD CNTY CONN MET DIST		04/16/2020	UMB BANK		112,887	100,000	113,026	109,446		(781)		(781)		108,665		4,222	4,222	3,819	07/15/2023	1FE
421020-H3-5	HAYS CNTY TEX		04/29/2020	UMB BANK		295,026	275,000	319,176	296,167		(3,287)		(3,287)		292,880		2,146	2,146	9,778	02/15/2022	1FE
421290-4W-4	HAYWARD CALIF UNI SCH DIST		04/07/2020	UMB BANK		284,968	250,000	264,403	263,363		(370)		(370)		262,993		21,974	21,974	6,889	08/01/2037	1FE
442331-T8-7	HOUSTON TEX		04/17/2020	UMB BANK		576,785	500,000	579,965	554,802		(3,849)		(3,849)		550,953		25,832	25,832	15,972	03/01/2024	1FE
472628-RK-4	JEFFERSON CNTY ALA		04/01/2020	MATURED		700,000	700,000	737,079	705,126		(5,126)		(5,126)		700,000				17,500	04/01/2020	1FE
482124-SE-5	JURUPA CALIF UNI SCH DIST		05/01/2020	BOSC, INC.		808,416	700,000	729,869	727,578		(897)		(897)		726,681		81,735	81,735	21,311	08/01/2038	1FE
486063-XG-0	KATY TEX INDPT SCH DIST		04/02/2020	RAYMOND JAMES & ASSOCIATES, INC.		243,176	200,000	234,082	229,258		(845)		(845)		228,413		14,763	14,763	6,417	02/15/2033	1FE
494791-RS-7	KING CNTY WASH PUB HOSP DIST NO 2		05/19/2020	UMB BANK		909,855	900,000	900,000							900,000		9,855	9,855	2,700	12/01/2024	1FE
517624-NX-6	LAS LOMITAS CALIF ELEM SCH DIS		04/13/2020	UMB BANK		160,237	135,000	142,812	141,950		(207)		(207)		141,744		18,493	18,493	4,260	07/01/2036	1FE
527650-GH-2	LEWIS & CLARK CNTY MONT K-12 S		05/07/2020	UMB BANK		482,932	400,000	450,672	444,396		(1,669)		(1,669)		442,727		40,205	40,205	15,500	07/01/2031	1FE
52882P-CK-2	LEWISVILLE TEX INDPT SCH DIST		05/06/2020	UMB BANK		793,997	700,000	798,063	771,721		(6,270)		(6,270)		765,451		28,546	28,546	24,681	08/15/2023	1FE
529522-GA-6	LEXINGTON OHIO LOC SCH DIST		05/06/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,118,208	960,000	1,058,995	1,054,917		(3,190)		(3,190)		1,051,727		66,481	66,481	23,147	10/01/2040	1FE
55658F-AT-2	MADISON LOCAL SCH DIST BOARD OF ED		05/11/2020	MESIROW FINANCIAL, INC.		1,168,130	1,000,000	1,106,840	1,105,534		(3,556)		(3,556)		1,101,978		66,152	66,152	20,111	02/01/2038	1FE
55658F-AU-9	MADISON LOCAL SCH DIST BOARD OF ED		05/11/2020	MESIROW FINANCIAL, INC.		1,164,470	1,000,000	1,104,140	1,102,869		(3,461)		(3,461)		1,099,408		65,062	65,062	20,111	02/01/2039	1FE
567235-JJ-6	MARICOPA CNTY ARIZ SCH DIST NO		05/07/2020	UMB BANK		109,012	100,000	114,909	107,305		(1,034)		(1,034)		106,270		2,742	2,742	4,306	07/01/2022	1FE
567505-PJ-5	MARICOPA CNTY ARIZ UN HIGH SCH		05/01/2020	RBC DOMINION SECURITIES		1,086,370	1,000,000	1,115,840	1,071,020		(9,584)		(9,584)		1,061,435		24,935	24,935	42,222	07/01/2022	1FE
60534W-Q7-6	MISSISSIPPI DEV BK SPL OBLIG		04/30/2020	VINING-SPARKS IBG LP		336,004	265,000	330,765	327,310		(2,068)		(2,068)		325,243		10,761	10,761	9,838	03/01/2038	1FE
613681-6S-9	MONTGOMERY CNTY TEX		04/02/2020	UMB BANK		123,430	100,000	114,118	112,688		(360)		(360)		112,328		11,102	11,102	2,986	03/01/2031	1FE
61709K-CV-1	MORGAN CNTY ALA BRD ED		06/08/2020	Various		1,698,350	1,500,000	1,618,845	1,618,465		(3,920)		(3,920)		1,614,545		83,805	83,805	24,333	03/01/2049	1FE
623040-KK-7	MOUNT SAN ANTONIO CALIF CMNTY		05/28/2020	UMB BANK		887,026	850,000	850,000							850,000		37,026	37,026	5,359	08/01/2024	1FE
623040-KL-5	MOUNT SAN ANTONIO CALIF CMNTY COLL		06/18/2020	Various		1,824,248	1,725,000	1,725,000							1,725,000		99,248	99,248	13,167	08/01/2025	1FE
623040-KN-1	MOUNT SAN ANTONIO CALIF CMNTY COLL		06/03/2020	JEFFERIES & COMPANY, INC.		476,720	445,000	445,000							445,000		31,720	31,720	3,483	08/01/2027	1FE
62476H-CU-9	MSD OF WASHINGTON TWP IN		06/09/2020	FIRST TENNESSEE BANK		597,750	500,000	560,295	559,685		(2,470)		(2,470)		557,214		40,536	40,536	11,111	01/15/2039	1FE
645020-7W-2	NEW HAVEN CONN		04/07/2020	UMB BANK		165,770	150,000	166,241	165,663		(1,355)		(1,355)		164,308		1,461	1,461	2,917	02/01/2023	1FE
64966M-ZQ-5	NEW YORK N Y		06/18/2020	UMB BANK		128,172	100,000	116,905	114,361		(734)		(734)		113,627		14,545	14,545	3,625	04/01/2035	1FE
64990G-BB-7	NEW YORK ST DORM AUTH REVS NON		05/14/2020	RBC DOMINION SECURITIES		871,063	720,000	833,292	813,942		(4,829)		(4,829)		809,113		61,951	61,951	22,700	10/01/2031	1FE
652560-BR-3	NEWTON CNTY GA		04/14/2020	UMB BANK		109,419	100,000	110,021	106,862		(756)		(756)		106,106		3,313	3,313	3,542	08/01/2022	1FE
663532-KR-9	NORTHAMPTON CNTY PA		06/16/2020	UMB BANK		1,073,990	1,000,000	1,000,000	1,000,000						1,000,000		73,990	73,990	15,174	10/01/2030	1FE
664482-GH-3	NORTHEASTERN OHIO LOC SCH DIST		06/02/2020	UMB BANK		120,268	100,000	107,406	106,560		(273)		(273)		106,287		13,981	13,981	2,033	12/01/2031	1FE
664482-GJ-9	NORTHEASTERN OHIO LOC SCH DIST		04/06/2020	BAIRD (ROBERT W.) & CO. INC.		655,851	575,000	613,416	609,042		(894)		(894)		608,148		47,703	47,703	8,114	12/01/2032	1FE
664482-GK-6	NORTHEASTERN OHIO LOC SCH DIST		04/02/2020	UMB BANK		746,353	670,000	708,753	704,361		(879)		(879)		703,481		42,872	42,872	9,306	12/01/2033	1FE
681712-4C-6	OMAHA NEB		04/17/2020	UMB BANK		485,104	420,000	472,315	461,447		(3,002)		(3,002)		458,445		26,659	26,659	16,100	01/15/2024	1FE
681712-4D-4	OMAHA NEB		04/17/2020	UMB BANK		448,016	375,000	428,025	418,930		(2,514)		(2,514)		416,416		31,601	31,601	14,375	01/15/2025	1FE
681669-EP-8	OMAHA-DOUGLAS NEB PUB BLDG COM		05/22/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,362,325	1,325,000	1,325,000							1,325,000		37,325	37,325	5,483	05/01/2023	1FE
681669-EQ-6	OMAHA-DOUGLAS NEB PUB BLDG COM		05/08/2020	UMB BANK		656,419	635,000	635,000							635,000		21,419	21,419	2,257	05/01/2024	1FE
681669-EV-5	OMAHA-DOUGLAS NEB PUB BLDG COM		05/20/2020	PIPER JAFFRAY INC.		529,685	500,000	500,000							500,000		29,685	29,685	2,564	05/01/2029	1FE
686101-JE-7	OREM UTAH		05/14/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,046,990	815,000	967,976	956,284		(5,340)		(5,340)		950,943		96,046	96,046	18,903	12/01/2034	1FE
721812-QC-2	PIMA CNTY ARIZ UNI SCH DIST NO 6 M		06/26/2020	Various		839,019	700,000	799,386	797,812		(4,434)		(4,434)		793,378		45,641	45,641	18,244	07/01/2039	1FE
728500-EM-7	PLEASANT OHIO LOC SCH DIST MAR		04/08/2020	UMB BANK		119,624	105,000	113,781	113,446		(212)		(212)		113,235		6,390	6,390	2,240	10/01/2049	1FE
728500-EY-1	PLEASANT OHIO LOC SCH DIST MAR		06/12/2020	UMB BANK		401,767	350,000	394,993	393,233		(1,252)		(1,252)		391,982		9,785	9,785	7,972	10/01/2035	1FE
728500-FA-2	PLEASANT OHIO LOC SCH DIST MAR		04/02/2020	UMB BANK		556,550	500,000	557,610	555,373		(1,312)		(1,312)		554,061		2,489	2,489	10,278	10/01/2038	1FE
734260-SN-8	PORT HOUSTON AUTH TEX HARRIS C		05/18/2020	UMB BANK		1,263,010	1,000,000	1,154,640	1,135,564		(5,217)		(5,217)		1,130,347		132,663	132,663	31,806	10/01/2035	1FE
763682-ZS-3	RICHLAND CNTY SC SCH DIST #2		05/01/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		136,203									136,203		136,203	136,203		05/01/2020	1FE
76541V-SX-6	RICHMOND VA		04/17/2020	UMB BANK		498,916	430,000	507,813	483,330		(3,770)		(3,770)		479,560		19,356	19,356	13,736	03/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
79623P-CK-9	SAN ANTONIO TEX		05/06/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,287,451	1,100,000	1,272,414	1,244,338		(10,659)		(10,659)		1,233,679		53,772	53,772	42,319	08/01/2024	1FE
79623P-CL-7	SAN ANTONIO TEX		05/01/2020	BANK OF AMERICA/MERRILL LYNCH		1,843,365	1,540,000	1,815,090	1,777,615		(13,897)		(13,897)		1,763,718		79,647	79,647	58,606	08/01/2025	1FE
798755-GA-6	SAN MARCOS CALIF UNI SCH DIST		06/17/2020	Various		288,187	275,000	275,000							275,000		13,187	13,187	2,076	08/01/2025	1FE
798755-GB-4	SAN MARCOS CALIF UNI SCH DIST		06/04/2020	JEFFERIES & COMPANY, INC.		211,038	200,000	200,000							200,000		11,038	11,038	1,574	08/01/2026	1FE
798755-GC-2	SAN MARCOS CALIF UNI SCH DIST		06/04/2020	JEFFERIES & COMPANY, INC.		318,054	300,000	300,000							300,000		18,054	18,054	2,467	08/01/2027	1FE
798755-GD-0	SAN MARCOS CALIF UNI SCH DIST		06/04/2020	JEFFERIES & COMPANY, INC.		265,153	250,000	250,000							250,000		15,153	15,153	2,174	08/01/2028	1FE
798755-GE-8	SAN MARCOS CALIF UNI SCH DIST		06/04/2020	JEFFERIES & COMPANY, INC.		80,187	75,000	75,000							75,000		5,187	5,187	671	08/01/2029	1FE
798755-GM-0	SAN MARCOS CALIF UNI SCH DIST		06/04/2020	UMB BANK		535,635	500,000	500,000							500,000		35,635	35,635	6,004	08/01/2040	1FE
798755-GN-8	SAN MARCOS CALIF UNI SCH DIST		05/12/2020	UMB BANK		166,530	160,000	160,000							160,000		6,530	6,530	1,408	08/01/2036	1FE
801315-JN-3	SANTA BARBARA CALIF UNI SCH DI		04/03/2020	RAYMOND JAMES & ASSOCIATES, INC.		566,015	500,000	522,370	520,646		(556)		(556)		520,091		45,924	45,924	13,667	08/01/2040	1FE
80381L-AF-1	SARPY CNTY NEB SCH DIST NO 001		04/28/2020	UMB BANK		221,122	200,000	236,680	220,344		(2,233)		(2,233)		218,111		3,011	3,011	3,750	12/15/2022	1FE
80381L-AG-9	SARPY CNTY NEB SCH DIST NO 001		05/08/2020	UMB BANK		322,417	280,000	337,901	316,345		(3,250)		(3,250)		313,095		9,322	9,322	5,717	12/15/2023	1FE
817409-N8-4	SEQUOIA CALIF UN HIGH SCH DIST		04/30/2020	UMB BANK		104,234	100,000	100,000							100,000		4,234	4,234	403	07/01/2030	1FE
817409-N9-2	SEQUOIA CALIF UN HIGH SCH DIST		06/02/2020	CABRERA CAPITAL MARKETS, INC		1,035,300	1,000,000	1,000,000							1,000,000		35,300	35,300	6,098	07/01/2031	1FE
817409-P2-5	SEQUOIA CALIF UN HIGH SCH DIST		06/02/2020	Various		2,078,330	2,000,000	2,000,000							2,000,000		78,330	78,330	12,734	07/01/2032	1FE
817409-P3-3	SEQUOIA CALIF UN HIGH SCH DIST		06/02/2020	UMB BANK		1,046,840	1,000,000	1,000,000							1,000,000		46,840	46,840	6,636	07/01/2033	1FE
819215-TB-0	SHALER PA AREA SCH DIST		04/02/2020	UMB BANK		604,460	500,000	597,015	592,573		(2,209)		(2,209)		590,364		14,096	14,096	14,931	09/01/2038	1FE
83412P-FS-6	SOLANO CNTY CALIF CMNTY COLLEGE DI		06/04/2020	JEFFERIES & COMPANY, INC.		108,469	100,000	100,000	100,000						100,000		8,469	8,469	1,495	08/01/2030	1FE
919112-EK-4	SOUTH GEORGIA MEDICAL CENTER		05/01/2020	UMB BANK		742,998	600,000	775,806	770,358		(5,519)		(5,519)		764,839		(21,841)	(21,841)	20,583	10/01/2030	1FE
919112-EP-3	SOUTH GEORGIA MEDICAL CENTER		06/01/2020	UMB BANK		505,808	400,000	507,904	504,596		(4,115)		(4,115)		500,481		5,327	5,327	15,278	10/01/2034	1FE
919112-ET-5	SOUTH GEORGIA MEDICAL CENTER		05/01/2020	RAYMOND JAMES & ASSOCIATES, INC.		907,904	820,000	939,486	935,969		(3,657)		(3,657)		932,311		(24,407)	(24,407)	22,504	10/01/2038	1FE
838736-WV-4	SOUTH LYON MICH CMNTY SCHS		05/07/2020	UMB BANK		896,621	830,000	944,606	874,985		(6,605)		(6,605)		868,380		28,241	28,241	21,525	05/01/2022	1FE
840480-GM-3	SOUTH SUBN PK & REC DIST COLO		04/27/2020	UMB BANK		236,806	200,000	233,812	233,191		(985)		(985)		232,206		4,600	4,600	4,289	12/15/2035	1FE
840480-GR-2	SOUTH SUBN PK & REC DIST COLO		05/20/2020	UMB BANK		239,218	200,000	230,066	229,519		(1,037)		(1,037)		228,482		10,736	10,736	4,800	12/15/2039	1FE
851035-UF-0	SPRINGFIELD MO SCH DIST NO R 1		04/08/2020	RBC DOMINION SECURITIES		295,160	250,000	281,085	279,456		(811)		(811)		278,644		16,516	16,516	6,167	03/01/2035	1FE
880081-RA-4	TEMPLE TEX INDPT SCH DIST		05/14/2020	UMB BANK		747,430	600,000	734,628	727,736		(4,974)		(4,974)		722,762		24,668	24,668	24,583	02/01/2033	1FE
880081-RC-0	TEMPLE TEX INDPT SCH DIST		04/08/2020	UMB BANK		279,125	245,000	273,160	271,741		(816)		(816)		270,926		8,200	8,200	7,346	02/01/2035	1FE
895470-HV-7	TRI CNTY MICH AREA SCH DIST		04/30/2020	UMB BANK		1,680,040	1,475,000	1,679,214	1,675,219		(6,568)		(6,568)		1,668,651		11,389	11,389	32,450	05/01/2034	1FE
895470-HZ-8	TRI CNTY MICH AREA SCH DIST		04/06/2020	RAYMOND JAMES & ASSOCIATES, INC.		554,715	500,000	558,360	557,231		(1,464)		(1,464)		555,768		(1,053)	(1,053)	9,556	05/01/2038	1FE
895470-JB-9	TRI CNTY MICH AREA SCH DIST		05/12/2020	UMB BANK		791,624	705,000	776,642	775,268		(2,290)		(2,290)		772,977		18,646	18,646	21,047	05/01/2044	1FE
941247-6H-6	WATERBURY CONN		06/17/2020	Various		1,671,247	1,630,000	1,630,000							1,630,000		41,247	41,247	7,877	09/01/2024	1FE
941247-6J-2	WATERBURY CONN		06/04/2020	UMB BANK		262,490	250,000	250,000							250,000		12,490	12,490	1,621	09/01/2025	1FE
941247-6K-9	WATERBURY CONN		05/26/2020	UMB BANK		1,656,151	1,605,000	1,599,918			117		117		1,600,035		56,116	56,116	9,970	09/01/2026	1FE
941247-6S-2	WATERBURY CONN		06/16/2020	UMB BANK		1,085,279	1,015,000	1,015,000							1,015,000		70,279	70,279	9,639	09/01/2033	1FE
982696-RQ-1	WYANDOTTE CNTY KANS UNI SCH DI		05/20/2020	UMB BANK		612,912	600,000	600,000							600,000		12,912	12,912	1,905	09/01/2022	1FE
982696-RR-9	WYANDOTTE CNTY KANS UNI SCH DI		06/03/2020	Various		1,028,089	1,000,000	1,000,000							1,000,000		28,089	28,089	3,798	09/01/2023	1FE
982696-RS-7	WYANDOTTE CNTY KANS UNI SCH DI		05/18/2020	RBC DOMINION SECURITIES		999,531	975,000	975,000							975,000		24,531	24,531	3,184	09/01/2024	1FE
982696-RT-5	WYANDOTTE CNTY KANS UNI SCH DI		05/14/2020	UMB BANK		887,133	860,000	860,000							860,000		27,133	27,133	2,836	09/01/2025	1FE
982696-RU-2	WYANDOTTE CNTY KANS UNI SCH DI		06/02/2020	UMB BANK		561,416	540,000	540,000							540,000		21,416	21,416	2,396	09/01/2026	1FE
982696-RV-0	WYANDOTTE CNTY KANS UNI SCH DI		06/02/2020	UMB BANK		735,752	705,000	705,000							705,000		30,752	30,752	3,257	09/01/2027	1FE
982696-RW-8	WYANDOTTE CNTY KANS UNI SCH DI		06/24/2020	UMB BANK		131,983	125,000	125,000							125,000		6,983	6,983	782	09/01/2028	1FE
982671-7X-1	WYANDOTTE CNTY/KANS CITY KANS		05/12/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,238,460	1,000,000	1,200,750	1,157,438		(8,203)		(8,203)		1,149,235		89,225	89,225	39,306	08/01/2026	1FE
984521-UD-4	YAKIMA WASH		05/15/2020	PIPER JAFFRAY INC.		530,835	500,000	500,000							500,000		30,835	30,835	980	12/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
984521-UE-2	YAKIMA WASH		05/27/2020	UMB BANK		210,362	195,000	195,000							195,000		15,362	15,362	586	12/01/2024	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						82,091,492	73,860,000	78,950,603	52,528,472		(228,971)		(228,971)		77,952,613		4,138,879	4,138,879	1,397,094	XXX	XXX
010595-ET-9	ALABAMA ST MUN ELEC AUTH PWR S		04/27/2020	UMB BANK		1,150,859	1,110,000	1,110,000							1,110,000		40,859	40,859	4,433	09/01/2024	1FE
010595-EW-2	ALABAMA ST MUN ELEC AUTH PWR S		05/07/2020	RAYMOND JAMES & ASSOCIATES, INC.		627,312	590,000	590,000							590,000		37,312	37,312	3,112	09/01/2027	1FE
010595-EY-8	ALABAMA ST MUN ELEC AUTH PWR S		05/07/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,083,930	1,000,000	1,000,000							1,000,000		83,930	83,930	5,854	09/01/2029	1FE
010604-BV-7	ALABAMA ST PORT AUTH DOCKS FAC		06/30/2020	UMB BANK		1,401,386	1,240,000	1,408,876	1,340,114		(12,844)		(12,844)		1,327,269		74,117	74,117	46,672	10/01/2023	2FE
01728A-3G-9	ALLEGHENY CNTY PA HOSP DEV AUT		06/10/2020	BARCLAYS		2,144,040	2,000,000	2,187,840	2,119,506		(23,281)		(23,281)		2,096,225		47,815	47,815	69,722	04/01/2022	1FE
01728A-3H-7	ALLEGHENY CNTY PA HOSP DEV AUT		06/10/2020	BARCLAYS		2,221,700	2,000,000	2,222,780	2,160,280		(21,323)		(21,323)		2,138,957		82,743	82,743	69,722	04/01/2023	1FE
01728A-3J-3	ALLEGHENY CNTY PA HOSP DEV AUT		06/10/2020	BARCLAYS		2,752,440	2,400,000	2,699,088	2,631,283		(23,167)		(23,167)		2,608,116		144,324	144,324	83,667	04/01/2024	1FE
01728A-3T-1	ALLEGHENY CNTY PA HOSP DEV AUT		06/10/2020	BARCLAYS		3,599,130	3,000,000	3,340,500	3,299,624		(14,087)		(14,087)		3,285,537		313,593	313,593	104,583	04/01/2033	1FE
01728A-5C-6	ALLEGHENY CNTY PA HOSP DEV AUT		06/10/2020	BARCLAYS		2,482,448	2,250,000	2,443,095	2,433,445		(7,488)		(7,488)		2,425,957		56,491	56,491	93,000	07/15/2039	1FE
017357-D9-2	ALLEGHENY CNTY PA SAN AUTH SWR		06/10/2020	UMB BANK		292,168	250,000	259,390	258,298		(382)		(382)		257,916		34,252	34,252	5,306	06/01/2034	1FE
01757L-EW-2	ALLEN CNTY OH HOSP FACS REVENUE CATHOLIC		05/01/2020	MATURED		8,500,000	8,500,000	10,156,565	8,575,343		(75,343)		(75,343)		8,500,000				212,500	05/01/2020	1FE
02765U-MW-1	AMERICAN MUN PWR OHIO INC REV		05/26/2020	UMB BANK		189,902	150,000	183,431	176,462		(1,404)		(1,404)		175,057		14,844	14,844	5,896	02/15/2027	1FE
02765U-NZ-3	AMERICAN MUN PWR OHIO INC REV		05/08/2020	UMB BANK		616,482	600,000	579,060			886		886		579,946		36,536	36,536	3,218	02/15/2023	1FE
038716-GP-5	ARAPAHOE CNTY COLO WASTEWATER AUTH		04/02/2020	UMB BANK		473,870	410,000	473,595	473,058		(1,504)		(1,504)		471,554		2,316	2,316	5,877	12/01/2034	1FE
038716-GQ-3	ARAPAHOE CNTY COLO WASTEWATER AUTH		04/02/2020	UMB BANK		1,151,080	1,000,000	1,151,240	1,149,964		(3,569)		(3,569)		1,146,395		4,685	4,685	14,333	12/01/2035	1FE
040654-XW-0	ARIZONA ST TRANSN BRD HWY REV		04/02/2020	UMB BANK		104,444	100,000	100,000							100,000		4,444	4,444	326	07/01/2026	1FE
04109F-BZ-0	ARKANSAS ST DEV FIN AUTH HOSP		06/24/2020	UMB BANK		582,694	550,000	606,441	605,122		(2,192)		(2,192)		602,930		(20,236)	(20,236)	15,350	02/01/2042	2FE
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05		04/01/2020	MATURED		995,000	995,000	1,047,984	996,264		(1,264)		(1,264)		995,000				24,875	04/01/2020	1FE
047870-QV-5	ATLANTA GA WTR & WASTE WTR REV		04/27/2020	UMB BANK		588,970	500,000	570,470	557,533		(3,684)		(3,684)		553,849		35,121	35,121	12,361	11/01/2024	1FE
047870-RW-2	ATLANTA GA WTR & WASTEWTR REV		05/19/2020	FIRST TENNESSEE BANK		1,405,369	1,150,000	1,368,880	1,362,255		(7,650)		(7,650)		1,354,605		50,764	50,764	33,478	11/01/2033	1FE
047870-SB-7	ATLANTA GA WTR & WASTEWTR REV		05/28/2020	UMB BANK		2,992,803	2,500,000	2,918,000	2,905,495		(14,744)		(14,744)		2,890,751		102,052	102,052	73,556	11/01/2038	1FE
050589-QF-0	AUBURN UNIV ALA GEN FEE REV		05/08/2020	UMB BANK		1,021,840	1,000,000	1,000,000							1,000,000		21,840	21,840	2,346	06/01/2024	1FE
050589-QH-6	AUBURN UNIV ALA GEN FEE REV		05/18/2020	UMB BANK		1,029,370	1,000,000	1,000,000							1,000,000		29,370	29,370	3,009	06/01/2026	1FE
050589-QJ-2	AUBURN UNIV ALA GEN FEE REV		05/18/2020	UMB BANK		1,547,185	1,500,000	1,500,000							1,500,000		47,185	47,185	4,258	06/01/2027	1FE
050589-QK-9	AUBURN UNIV ALA GEN FEE REV		05/18/2020	UMB BANK		1,035,580	1,000,000	1,000,000							1,000,000		35,580	35,580	3,393	06/01/2028	1FE
050589-QL-7	AUBURN UNIV ALA GEN FEE REV		05/15/2020	UMB BANK		1,039,120	1,000,000	1,000,000							1,000,000		39,120	39,120	3,423	06/01/2029	1FE
050589-QM-5	AUBURN UNIV ALA GEN FEE REV		04/14/2020	UMB BANK		1,008,230	1,000,000	1,000,000							1,000,000		8,230	8,230	1,610	06/01/2030	1FE
052398-GU-2	AUSTIN BERGSTROM INTERNATIONAL AIR		06/10/2020	BARCLAYS		1,227,590	1,000,000	1,228,950	1,221,388		(8,913)		(8,913)		1,212,475		15,115	15,115	28,750	11/15/2036	1FE
052404-PW-4	AUSTIN TEX CMNTY COLLEGE DIST		05/13/2020	UMB BANK		168,333	130,000	163,719	162,489		(1,221)		(1,221)		161,268		7,065	7,065	4,875	02/01/2031	1FE
05922K-D9-7	BALTIMORE MD PROJ REV		04/28/2020	UMB BANK		140,411	120,000	134,369	133,631		(420)		(420)		133,211		7,200	7,200	3,987	07/01/2036	1FE
05922K-E5-4	BALTIMORE MD PROJ REV		05/21/2020	UMB BANK		1,175,240	1,000,000	1,094,680	1,089,883		(3,336)		(3,336)		1,086,547		88,693	88,693	36,111	07/01/2044	1FE
05922K-YZ-6	BALTIMORE MD PROJ REV		05/08/2020	RBC DOMINION SECURITIES		414,816	380,000	438,011	407,662		(3,947)		(3,947)		403,715		11,100	11,100	16,414	07/01/2022	1FE
071808-JG-5	BAXTER CNTY ARK HOSP REV		05/26/2020	UMB BANK		355,252	330,000	391,010	366,423		(3,024)		(3,024)		363,400		(8,148)	(8,148)	12,238	09/01/2024	2FE
072722-AC-5	BAYCARE HEALTH SYSTEM INC		06/12/2020	UMB BANK		1,043,190	1,000,000	1,000,000							1,000,000		43,190	43,190	4,350	11/15/2022	1FE
083422-CL-7	BENTONVILLE ARK SALES & USE TA		06/18/2020	UMB BANK		212,632	200,000	226,712	211,115		(2,844)		(2,844)		208,272		4,360	4,360	6,417	11/01/2021	1FE
083422-CM-5	BENTONVILLE ARK SALES & USE TA		05/07/2020	UMB BANK		750,442	700,000	767,025	735,404		(4,389)		(4,389)		731,015		19,427	19,427	14,778	11/01/2022	1FE
088518-LQ-6	BEXAR CNTY MOTOR VEH RENTAL TAX		06/25/2020	UMB BANK		891,434	740,000	832,633	828,648		(4,597)		(4,597)		824,051		67,382	67,382	27,462	08/15/2032	1FE
088518-MN-2	BEXAR CNTY MOTOR VEH RENTAL TAX		06/19/2020	UMB BANK		700,302	600,000	670,458	667,439		(3,366)		(3,366)		664,073		36,229	36,229	21,867	08/15/2032	1FE
088518-MX-0	BEXAR CNTY MOTOR VEH RENTAL TAX		05/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,084,950	1,000,000	1,067,310	1,064,501		(2,297)		(2,297)		1,062,204		22,746	22,746	31,333	08/15/2049	1FE
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD		06/02/2020	UMB BANK		618,782	565,000	565,000	565,000						565,000		53,782	53,782	10,218	01/01/2039	1FE
575898-DQ-1	BOSFUEL CORP		04/15/2020	UMB BANK		121,448	100,000	120,765	120,271		(558)		(558)		119,712		1,736	1,736	2,792	07/01/2039	1FE
11575T-AB-4	BROWN UNIVERSITY		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		2,020,000	2,000,000	2,000,000							2,000,000		20,000	20,000		09/01/2030	1Z
13032U-RH-3	CALIFORNIA HEALTH FACS FING AU		06/10/2020	BARCLAYS		266,847	220,000	253,526	248,174		(1,421)		(1,421)		246,753		20,094	20,094	6,325	11/15/2034	1FE
13032U-RJ-9	CALIFORNIA HEALTH FACS FING AU		06/10/2020	BARCLAYS		3,984,508	3,285,000	3,770,884	3,693,483		(20,563)		(20,563)		3,672,920		311,587	311,587	94,444	11/15/2035	1FE
13077D-HD-7	CALIFORNIA ST UNIV REV		06/10/2020	UMB BANK		4,049,274	3,480,000	3,932,504	3,916,312		(16,593)		(16,593)		3,899,719		149,555	149,555	116,828	11/01/2041	1FE
13077D-KG-6	CALIFORNIA STATE UNIVERSITY		06/04/2020	JEFFERIES & COMPANY, INC.		622,848	600,000	600,000							600,000		22,848	22,848	3,508	11/01/2028	1FE
13077D-KJ-0	CALIFORNIA STATE UNIVERSITY		06/04/2020	JEFFERIES & COMPANY, INC.		623,322	600,000	600,000							600,000		23,322	23,322	3,794	11/01/2030	1FE
13081K-AC-4	CALIFORNIA STATEWIDE CMNTYS DE		06/11/2020	BARCLAYS		212,164	200,000	213,826	209,175		(2,049)		(2,049)		207,126		5,038	5,038	9,556	01/01/2022	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
13081K-AD-2	CALIFORNIA STATEWIDE CMNTYS DE		06/11/2020	BARCLAYS		549,585	500,000	542,885	532,179		(4,721)		(4,721)		527,458		22,127	22,127	23,889	01/01/2023	2FE
13081K-AE-0	CALIFORNIA STATEWIDE CMNTYS DE		06/11/2020	BARCLAYS		510,669	450,000	495,023	486,151		(3,916)		(3,916)		482,235		28,434	28,434	21,500	01/01/2024	2FE
13081K-AF-7	CALIFORNIA STATEWIDE CMNTYS DE		06/11/2020	BARCLAYS		1,197,251	1,025,000	1,138,919	1,120,506		(8,134)		(8,134)		1,112,372		84,879	84,879	48,972	01/01/2025	2FE
13081K-AM-2	CALIFORNIA STATEWIDE CMNTYS DE		06/11/2020	Various		2,596,953	2,155,000	2,382,827	2,359,928		(10,065)		(10,065)		2,349,863		247,090	247,090	102,475	01/01/2031	2FE
13081K-AN-0	CALIFORNIA STATEWIDE CMNTYS DE		06/11/2020	Various		3,114,727	2,600,000	2,860,104	2,834,038		(11,476)		(11,476)		2,822,562		292,165	292,165	123,701	01/01/2032	2FE
13081K-AP-5	CALIFORNIA STATEWIDE CMNTYS DE		06/11/2020	BARCLAYS		1,195,190	1,000,000	1,096,010	1,086,409		(4,267)		(4,267)		1,082,142		113,048	113,048	47,778	01/01/2033	2FE
13081K-AR-1	CALIFORNIA STATEWIDE CMNTYS DE		06/11/2020	BARCLAYS		3,410,421	2,870,000	3,115,672	3,091,237		(10,869)		(10,869)		3,080,368		330,053	330,053	137,122	01/01/2035	2FE
146501-QM-6	CARTERSVILLE GA WTR & SWR REV		05/04/2020	Various		1,146,798	900,000	1,067,130	1,044,608		(5,169)		(5,169)		1,039,439		107,359	107,359	18,958	06/01/2031	1FE
146501-QN-4	CARTERSVILLE GA WTR & SWR REV		06/26/2020	UMB BANK		130,257	100,000	118,380	115,905		(838)		(838)		115,068		15,189	15,189	2,903	06/01/2032	1FE
146501-QR-5	CARTERSVILLE GA WTR & SWR REV		04/02/2020	UMB BANK		335,474	295,000	312,352	310,060		(412)		(412)		309,648		25,826	25,826	4,097	06/01/2035	1FE
15141G-AK-8	CENTENNIAL WTR & SANTN DIST CO		06/10/2020	UMB BANK		131,614	100,000	119,777	118,115		(809)		(809)		117,306		14,308	14,308	2,653	12/01/2033	1FE
15141G-AQ-5	CENTENNIAL WTR & SANTN DIST CO		05/21/2020	UMB BANK		174,203	145,000	153,098	152,437		(291)		(291)		152,147		22,056	22,056	2,819	12/01/2038	1FE
15567R-BD-4	CENTRAL UTAH WTR CONSERVANCY D		04/27/2020	UMB BANK		2,990,845	2,350,000	2,883,239	2,783,314		(16,746)		(16,746)		2,766,567		224,278	224,278	67,889	10/01/2027	1FE
161045-NU-9	CHARLOTTE N C WTR & SWR SYS RE		06/29/2020	UMB BANK		1,449,718	1,100,000	1,332,628	1,298,312		(9,298)		(9,298)		1,289,014		160,704	160,704	49,375	07/01/2032	1FE
161045-NW-5	CHARLOTTE N C WTR & SWR SYS RE		05/08/2020	UMB BANK		253,127	200,000	240,314	234,393		(1,153)		(1,153)		233,241		19,886	19,886	8,181	07/01/2034	1FE
167562-NK-9	CHICAGO ILL MIDWAY ARPT REV		06/23/2020	UMB BANK		3,982,183	3,770,000	4,347,828	3,934,703		(37,417)		(37,417)		3,897,287		84,896	84,896	181,672	01/01/2022	1FE
167562-QB-6	CHICAGO ILL MIDWAY ARPT REV		06/09/2020	UMB BANK		1,946,515	1,750,000	2,098,600	1,940,884		(20,373)		(20,373)		1,920,511		26,004	26,004	82,535	01/01/2024	1FE
167593-D7-4	CHICAGO ILL O HARE INTL ARPT R		06/08/2020	UMB BANK		1,093,370	1,000,000	1,160,260	1,089,371		(12,845)		(12,845)		1,076,526		16,844	16,844	47,083	01/01/2023	1FE
167593-D9-0	CHICAGO ILL O HARE INTL ARPT R		06/10/2020	BARCLAYS		1,159,200	1,000,000	1,189,760	1,129,863		(11,042)		(11,042)		1,118,821		40,379	40,379	47,361	01/01/2025	1FE
167593-E2-4	CHICAGO ILL O HARE INTL ARPT R		06/10/2020	CITIGROUP GLOBAL MARKETS		1,746,459	1,475,000	1,761,032	1,682,801		(14,469)		(14,469)		1,668,332		78,127	78,127	69,858	01/01/2026	1FE
167593-KS-0	CHICAGO ILL O HARE INTL ARPT R		05/29/2020	UMB BANK		1,267,308	1,200,000	1,294,536	1,253,609		(10,873)		(10,873)		1,242,736		24,572	24,572	54,833	01/01/2024	1FE
167593-QD-7	CHICAGO ILL O HARE INTL ARPT R		06/08/2020	UMB BANK		902,030	825,000	945,632	878,091		(7,552)		(7,552)		870,540		31,491	31,491	38,844	01/01/2023	1FE
167593-RN-4	CHICAGO ILL O HARE INTL ARPT R		06/04/2020	UMB BANK		612,606	600,000	654,186	614,123		(6,119)		(6,119)		608,003		4,603	4,603	28,083	01/01/2021	1FE
167593-TC-6	CHICAGO ILL O HARE INTL ARPT R		06/08/2020	UMB BANK		317,352	300,000	345,390	318,409		(4,001)		(4,001)		314,408		2,944	2,944	14,111	01/01/2022	1FE
113073-AY-6	CHILDRENS HEALTHCARE OF ATLANTA		04/29/2020	UMB BANK		167,787	150,000	163,524	163,094		(402)		(402)		162,693		5,094	5,094	4,183	07/01/2049	1FE
18085P-QX-5	CLARK CNTY NEV ARPT REV		05/18/2020	UMB BANK		3,784,312	3,645,000	4,098,766	3,811,848		(42,545)		(42,545)		3,769,304		15,008	15,008	161,494	07/01/2021	1FE
18085P-QY-3	CLARK CNTY NEV ARPT REV		05/18/2020	UMB BANK		2,676,300	2,500,000	2,850,250	2,673,755		(26,270)		(26,270)		2,647,485		28,815	28,815	110,764	07/01/2022	1FE
18085P-RD-8	CLARK CNTY NEV ARPT REV		06/08/2020	UMB BANK		4,899,660	4,700,000	5,112,519	4,908,747		(59,223)		(59,223)		4,849,524		50,136	50,136	218,500	07/01/2021	1FE
181006-GN-1	CLARK CNTY NEV PASSENGER FAC C		06/01/2020	Various		1,043,282	1,000,000	1,166,650	1,043,960		(12,073)		(12,073)		1,031,887		11,395	11,395	45,806	07/01/2021	1FE
181006-GW-1	CLARK CNTY NEV PASSENGER FAC C		04/30/2020	UMB BANK		1,346,220	1,340,000	1,479,494	1,362,393		(15,302)		(15,302)		1,347,091		(871)	(871)	56,392	07/01/2020	1FE
181006-GX-9	CLARK CNTY NEV PASSENGER FAC C		05/18/2020	UMB BANK		2,595,550	2,500,000	2,817,675	2,616,716		(29,770)		(29,770)		2,586,946		8,604	8,604	110,764	07/01/2021	1FE
181006-GY-7	CLARK CNTY NEV PASSENGER FAC C		05/11/2020	UMB BANK		2,398,343	2,250,000	2,573,550	2,410,364		(23,040)		(23,040)		2,387,324		11,019	11,019	97,500	07/01/2022	1FE
181006-GZ-4	CLARK CNTY NEV PASSENGER FAC C		05/29/2020	UMB BANK		3,947,551	3,575,000	4,134,952	3,901,553		(37,822)		(37,822)		3,863,731		83,819	83,819	164,351	07/01/2023	1FE
181006-HA-8	CLARK CNTY NEV PASSENGER FAC C		05/29/2020	UMB BANK		1,193,682	1,050,000	1,226,085	1,163,880		(10,107)		(10,107)		1,153,773		39,909	39,909	48,271	07/01/2024	1FE
183628-AR-7	CLAY JACKSON & PLATTE CNTYS MO		05/05/2020	UMB BANK		115,068	100,000	113,940	110,289		(826)		(826)		109,463		5,605	5,605	3,417	03/01/2024	1FE
186352-RG-7	CLEVELAND OHIO ARPT SYS REV		05/27/2020	UMB BANK		3,576,290	3,500,000	3,717,035	3,598,134		(38,463)		(38,463)		3,559,671		16,619	16,619	156,458	01/01/2021	1FE
186352-RH-5	CLEVELAND OHIO ARPT SYS REV		06/03/2020	UMB BANK		2,805,528	2,650,000	2,870,454	2,787,984		(28,983)		(28,983)		2,759,001		46,527	46,527	122,889	01/01/2022	1FE
186352-RJ-1	CLEVELAND OHIO ARPT SYS REV		06/08/2020	UMB BANK		3,389,447	3,100,000	3,413,875	3,325,392		(32,173)		(32,173)		3,293,219		96,228	96,228	145,958	01/01/2023	1FE
186427-EL-0	CLEVELAND OHIO WTR REV		04/29/2020	UMB BANK		624,822	530,000	649,531	614,041		(5,394)		(5,394)		608,647		16,176	16,176	22,083	01/01/2025	1FE
186398-MT-7	CLEVELAND PUBLIC POWER		05/06/2020	UMB BANK		201,742	200,000	200,000							200,000		1,742	1,742	1,280	11/15/2036	1FE
186398-LZ-4	CLEVELAND PUBLIC PWR		06/16/2020	UMB BANK		300,203	250,000	295,495			(1,407)		(1,407)		294,088		6,115	6,115	3,306	11/15/2034	1FE
19648F-KA-1	COMMONSPIRIT HEALTH - COLORADO		06/24/2020	UMB BANK		4,226,655	4,000,000	4,305,960	4,296,405		(12,094)		(12,094)		4,284,311		(57,656)	(57,656)	130,000	08/01/2044	2FE
19648F-KT-0	COMMONSPIRIT HEALTH - COLORADO		06/10/2020	BARCLAYS		2,632,925	2,500,000	2,680,175	2,674,562		(7,040)		(7,040)		2,667,522		(34,597)	(34,597)	80,833	08/01/2049	2FE
162410-EH-3	COMMONSPIRIT HEALTH - TENNESSEE		06/18/2020	CITIGROUP GLOBAL MARKETS		1,106,880	1,000,000	1,101,690	1,098,470		(4,285)		(4,285)		1,094,185		12,695	12,695	33,444	08/01/2036	2FE
162410-EK-6	COMMONSPIRIT HEALTH - TENNESSEE		06/10/2020	CITIGROUP GLOBAL MARKETS		1,076,050	1,000,000	1,094,420	1,091,442		(3,732)		(3,732)		1,087,711		(11,661)	(11,661)	32,333	08/01/2038	2FE
162410-EM-2	COMMONSPIRIT HEALTH - TENNESSEE		06/10/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,587,045	1,500,000	1,614,735	1,611,152		(4,493)		(4,493)		1,606,659		(19,614)	(19,614)	48,500	08/01/2044	2FE
162410-FE-9	COMMONSPIRIT HEALTH - TENNESSEE		06/10/2020	CITIGROUP GLOBAL MARKETS		1,153,560	1,000,000	1,185,970	1,180,087		(7,370)		(7,370)		1,172,718		(19,158)	(19,158)	40,417	08/01/2044	2FE
162410-FF-6	COMMONSPIRIT HEALTH - TENNESSEE		06/18/2020	Various		1,721,522	1,500,000	1,771,830	1,763,252		(11,124)		(11,124)		1,752,129		(30,607)	(30,607)	61,794	08/01/2049	2FE
207758-YJ-6	CONNECTICUT ST SPL TAX OBLIG R		06/23/2020	UMB BANK		1,285,843	1,100,000	1,204,522	1,194,035		(2,600)		(2,600)		1,191,434		94,409	94,409	29,500	10/01/2034	1FE
23542J-QN-8	DALLAS TEX WTRWKS & SWR SYS		06/18/2020	UMB BANK		1,010,790	1,000,000	1,000,000							1,000,000		10,790	10,790		10/01/2024	1Z
247508-FR-0	DELTA COLO SALES & USE TAX		05/29/2020	UMB BANK		1,380,624	1,180,000	1,315,771	1,314,843		(5,006)		(5,006)		1,309,836		70,788	70,788	23,469	12/01/2039	1FE
247508-FM-1	DELTA COLO SALES & USE TAX REV		05/29/2020	UMB BANK		1,198,032	1,010,000	1,140,381	1,139,483		(4,843)		(4,843)		1,134,640		63,392	63,392	20,088	12/01/2035	1FE
254845-QF-0	DISTRICT OF COLUMBIA WTR & SWR AUT		04/02/2020	UMB BANK		110,806	100,000	114,405	114,207		(342)		(342)		113,864		(3,058)	(3,058)	1,667	10/01/2049	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
26443C-AD-5	DUKE UNIVERSITY HEALTH SYSTEM INC		04/27/2020	UMB BANK		724,103	703,000	703,000							703,000		21,103	21,103	4,152	06/01/2025	1FE
266780-EP-6	DURHAM N C		05/13/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,525,342	1,475,000	1,475,000							1,475,000		50,342	50,342	8,321	12/01/2023	1FE
270618-FJ-5	EAST BATON ROUGE LA SEW COMMN		05/08/2020	UMB BANK		1,204,006	1,025,000	1,170,407	1,167,976		(5,182)		(5,182)		1,162,794		41,212	41,212	21,981	02/01/2035	1FE
270618-FN-6	EAST BATON ROUGE LA SEW COMMN		06/09/2020	UMB BANK		237,442	200,000	225,172	224,755		(1,088)		(1,088)		223,667		13,775	13,775	4,933	02/01/2039	1FE
270618-FP-1	EAST BATON ROUGE LA SEW COMMN		05/22/2020	MESIROW FINANCIAL, INC.		1,184,450	1,000,000	1,123,220	1,121,180		(4,851)		(4,851)		1,116,329		68,121	68,121	23,111	02/01/2040	1FE
270773-AT-1	EAST BATON ROUGE PARISH LA SALES		06/30/2020	UMB BANK		1,208,460	1,000,000	1,115,240	1,114,456		(5,258)		(5,258)		1,109,198		99,262	99,262	22,889	08/01/2037	1FE
270773-AV-6	EAST BATON ROUGE PARISH LA SALES		06/30/2020	UMB BANK		1,519,189	1,265,000	1,402,809	1,401,874		(6,267)		(6,267)		1,395,607		123,582	123,582	28,954	08/01/2039	1FE
270773-AW-4	EAST BATON ROUGE PARISH LA SALES		05/22/2020	MESIROW FINANCIAL, INC.		1,376,203	1,165,000	1,278,413	1,277,648		(4,179)		(4,179)		1,273,469		102,734	102,734	22,394	08/01/2044	1FE
271579-DQ-4	EAST CHERRY CREEK VY WTR & SANTN D		05/21/2020	UMB BANK		121,571	100,000	114,678	114,461		(527)		(527)		113,934		7,637	7,637	2,289	11/15/2035	1FE
271579-DR-2	EAST CHERRY CREEK VY WTR & SANTN D		06/08/2020	UMB BANK		345,466	285,000	326,009	325,403		(1,548)		(1,548)		323,855		21,611	21,611	6,767	11/15/2036	1FE
283062-DN-4	EL DORADO CALIF IRR DIST REV		06/25/2020	RAYMOND JAMES & ASSOCIATES, INC.		921,897	900,000	900,000							900,000		21,897	21,897	192	03/01/2025	1Z
29270C-Z2-4	ENERGY NORTHWEST WASH ELEC REV		04/01/2020	CITIGROUP GLOBAL MARKETS		11,933,900	10,000,000	11,891,700	11,629,025		(43,666)		(43,666)		11,585,359		348,541	348,541	377,778	07/01/2031	1FE
29270C-Z3-2	ENERGY NORTHWEST WASH ELEC REV		04/01/2020	JPMORGAN CHASE & CO.		11,884,500	10,000,000	11,853,200	11,596,326		(42,719)		(42,719)		11,553,607		330,893	330,893	377,778	07/01/2032	1FE
29270C-Z4-0	ENERGY NORTHWEST WASH ELEC REV		04/01/2020	CITIGROUP GLOBAL MARKETS		7,106,160	6,000,000	7,083,120	6,933,320		(24,925)		(24,925)		6,908,395		197,765	197,765	226,667	07/01/2033	1FE
29270C-Z5-7	ENERGY NORTHWEST WASH ELEC REV		04/01/2020	CITIGROUP GLOBAL MARKETS		5,787,341	4,900,000	5,765,781	5,646,252		(19,897)		(19,897)		5,626,356		160,985	160,985	185,111	07/01/2034	1FE
29747T-AU-7	ESTES PARK CO POWER COMMUNICATIONS		05/01/2020	BAIRD (ROBERT W.) & CO. INC.		1,138,350	1,000,000	1,117,530	1,116,176		(3,575)		(3,575)		1,112,601		25,749	25,749	19,000	11/01/2038	1FE
29747T-AV-5	ESTES PARK CO POWER COMMUNICATIONS		05/01/2020	BAIRD (ROBERT W.) & CO. INC.		1,248,181	1,100,000	1,226,214	1,224,762		(3,833)		(3,833)		1,220,928		27,253	27,253	20,900	11/01/2039	1FE
297860-CX-4	ETOWAH WTR & SWR AUTH GA		04/29/2020	UMB BANK		333,808	290,000	326,903	326,694		(1,135)		(1,135)		325,559		8,248	8,248	4,349	03/01/2033	1FE
297860-CY-2	ETOWAH WTR & SWR AUTH GA		04/02/2020	UMB BANK		818,440	740,000	830,916	830,405		(2,323)		(2,323)		828,082		(9,642)	(9,642)	9,538	03/01/2034	1FE
297860-DA-3	ETOWAH WTR & SWR AUTH GA		04/03/2020	UMB BANK		826,973	750,000	836,258	835,775		(2,219)		(2,219)		833,556		(6,583)	(6,583)	9,750	03/01/2036	1FE
299488-FY-7	EVANSVILLE IND WTRWKS DIST		04/06/2020	UMB BANK		1,042,410	1,000,000	1,000,000							1,000,000		42,410	42,410	4,061	01/01/2035	1FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2020	SCHEDULED REDEMPTION		58	58	60	60		(1)		(1)		58				1	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2020	SCHEDULED REDEMPTION		513	513	526	522		(9)		(9)		513				7	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2020	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13					01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2020	SCHEDULED REDEMPTION		12	12	12	12						12					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2020	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2020	SCHEDULED REDEMPTION		1,106	1,106	1,145	1,157		(51)		(51)		1,106				15	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2020	SCHEDULED REDEMPTION		569	569	588	600		(31)		(31)		569				8	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2020	SCHEDULED REDEMPTION		5	5	6	6						5					08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2020	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2020	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					09/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2020	SCHEDULED REDEMPTION		15	15	15	15						15					12/01/2034	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2020	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2020	SCHEDULED REDEMPTION		9	9	10	10						9					09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2020	SCHEDULED REDEMPTION		25	25	26	26						25					02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2020	SCHEDULED REDEMPTION		507	507	518	512		(5)		(5)		507				8	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2020	SCHEDULED REDEMPTION		1,033	1,033	991	1,014		19		19		1,033				15	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2020	SCHEDULED REDEMPTION		1,223	1,223	1,249	1,235		(12)		(12)		1,223				21	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2020	SCHEDULED REDEMPTION		278	278	284	281		(2)		(2)		278				4	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2020	SCHEDULED REDEMPTION		134	134	137	136		(2)		(2)		134				2	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2020	SCHEDULED REDEMPTION		2	2	3	3						2					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2020	SCHEDULED REDEMPTION		406	406	416	422		(16)		(16)		406				6	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2020	SCHEDULED REDEMPTION		325	325	334	334		(9)		(9)		325				5	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2020	SCHEDULED REDEMPTION		586	586	601	598		(12)		(12)		586				9	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2020	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2020	SCHEDULED REDEMPTION		410	410	420	432		(23)		(23)		410				9	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2020	SCHEDULED REDEMPTION		34	34	35	37		(3)		(3)		34				1	02/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2020	SCHEDULED REDEMPTION		123	123	126	128		(5)		(5)		123				2	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2020	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34					05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2020	SCHEDULED REDEMPTION		63	63	66	66		(2)		(2)		63				1	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2020	SCHEDULED REDEMPTION		345	345	353	352		(6)		(6)		345				5	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2020	SCHEDULED REDEMPTION		65	65	67	66		(1)		(1)		65				1	12/01/2028	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2020	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33					02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2020	SCHEDULED REDEMPTION		51	51	52	52		(2)		(2)		51				1	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2020	SCHEDULED REDEMPTION		49	49	51	51		(1)		(1)		49				1	04/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2020	SCHEDULED REDEMPTION		138	138	134	135		4		4		138				2	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2020	SCHEDULED REDEMPTION		16	16	16	16						16					06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2020	SCHEDULED REDEMPTION		91	91	91	90		1		1		91				1	08/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2020	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	01/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2020	SCHEDULED REDEMPTION		66	66	63	62		4		4		66				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2020	SCHEDULED REDEMPTION		115	115	118	121		(6)		(6)		115				2	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2020	SCHEDULED REDEMPTION		1,534	1,534	1,569	1,567		(33)		(33)		1,534				18	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2020	SCHEDULED REDEMPTION		11	11	11	11		1		1		11					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2020	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2020	SCHEDULED REDEMPTION		34	34	34	34						34					06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2020	SCHEDULED REDEMPTION		1,193	1,193	1,222	1,233		(40)		(40)		1,193				19	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2020	SCHEDULED REDEMPTION		77	77	76	76		1		1		77				1	03/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2020	SCHEDULED REDEMPTION		180	180	186	191		(11)		(11)		180				3	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2020	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2020	SCHEDULED REDEMPTION		22	22	23	25		(2)		(2)		22					03/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2020	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32					05/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2020	SCHEDULED REDEMPTION		165	165	171	173		(8)		(8)		165				3	06/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2020	SCHEDULED REDEMPTION		8,804	8,804	9,109	9,108		(305)		(305)		8,804				97	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2020	SCHEDULED REDEMPTION		11	11	11	11						11					08/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2020	SCHEDULED REDEMPTION		270	270	268	268		2		2		270				4	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2020	SCHEDULED REDEMPTION		12	12	12	12						12					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2020	SCHEDULED REDEMPTION		199	199	206	205		(6)		(6)		199				3	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2020	SCHEDULED REDEMPTION		64	64	65	66		(1)		(1)		64				1	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2020	SCHEDULED REDEMPTION		1,927	1,927	1,968	1,943		(16)		(16)		1,927				27	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2020	SCHEDULED REDEMPTION		750	750	764	757		(6)		(6)		750				12	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2020	SCHEDULED REDEMPTION		504	504	513	508		(4)		(4)		504				11	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2020	SCHEDULED REDEMPTION		185	185	192	190		(5)		(5)		185				3	01/01/2028	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2020	SCHEDULED REDEMPTION		88,558	88,558	91,678	90,969		(2,411)		(2,411)		88,558				487	04/01/2032	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2020	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2020	SCHEDULED REDEMPTION		142	142	144	144		(2)		(2)		142				2	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2020	SCHEDULED REDEMPTION		25	25	26	28		(2)		(2)		25					03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2020	SCHEDULED REDEMPTION		663	663	685	720		(58)		(58)		663				11	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2020	SCHEDULED REDEMPTION		166	166	172	182		(16)		(16)		166				3	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2020	SCHEDULED REDEMPTION		122	122	127	127		(4)		(4)		122				2	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2020	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2020	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2020	SCHEDULED REDEMPTION		13	13	14	14						13					10/01/2036	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2020	SCHEDULED REDEMPTION		4,582	4,582	4,806	4,649		(67)		(67)		4,582				58	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2020	SCHEDULED REDEMPTION		5,450	5,450	5,682	5,546		(96)		(96)		5,450				68	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2020	SCHEDULED REDEMPTION		3,573	3,573	3,722	3,630		(57)		(57)		3,573				43	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2020	SCHEDULED REDEMPTION		6,802	6,802	7,070	6,904		(103)		(103)		6,802				76	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2020	SCHEDULED REDEMPTION		4,580	4,580	4,777	4,662		(83)		(83)		4,580				59	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2020	SCHEDULED REDEMPTION		36,583	36,583	38,025	37,365		(782)		(782)		36,583				426	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2020	SCHEDULED REDEMPTION		9,120	9,120	9,450	9,335		(215)		(215)		9,120				101	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2020	SCHEDULED REDEMPTION		4,220	4,220	4,378	4,322		(102)		(102)		4,220				47	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2020	SCHEDULED REDEMPTION		11,591	11,591	12,021	11,820		(229)		(229)		11,591				129	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2020	SCHEDULED REDEMPTION		13,259	13,259	13,726	13,566		(307)		(307)		13,259				149	12/01/2023	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
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2020	SCHEDULED REDEMPTION		2,557	2,557	2,652	2,630		(73)		(73)		2,557				28	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2020	SCHEDULED REDEMPTION		7,503	7,503	7,794	7,673		(170)		(170)		7,503				83	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2020	SCHEDULED REDEMPTION		8,270	8,270	8,596	8,508		(238)		(238)		8,270				95	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2020	SCHEDULED REDEMPTION		4,646	4,646	4,817	4,712		(66)		(66)		4,646				51	12/01/2022	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2020	SCHEDULED REDEMPTION		9,675	9,675	10,057	9,950		(275)		(275)		9,675				105	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2020	SCHEDULED REDEMPTION		5,184	5,184	5,403	5,252		(68)		(68)		5,184				64	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2020	SCHEDULED REDEMPTION		14,861	14,861	15,595	15,094		(233)		(233)		14,861				253	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2020	SCHEDULED REDEMPTION		8,864	8,864	9,302	8,992		(128)		(128)		8,864				107	12/01/2022	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2020	SCHEDULED REDEMPTION		9,068	9,068	9,388	9,317		(249)		(249)		9,068				121	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2020	SCHEDULED REDEMPTION		40,098	40,098	42,078	40,741		(643)		(643)		40,098				418	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2020	SCHEDULED REDEMPTION		2,948	2,948	3,094	3,076		(128)		(128)		2,948				36	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2020	SCHEDULED REDEMPTION		1,052	1,052	1,090	1,095		(43)		(43)		1,052				12	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2020	SCHEDULED REDEMPTION		2,876	2,876	2,979	2,971		(94)		(94)		2,876				32	11/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2020	SCHEDULED REDEMPTION		46,999	46,999	49,319	48,059		(1,060)		(1,060)		46,999				464	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2020	SCHEDULED REDEMPTION		59,890	59,890	62,622	61,535		(1,646)		(1,646)		59,890				394	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2020	SCHEDULED REDEMPTION		135,811	135,811	141,853	139,465		(3,654)		(3,654)		135,811				891	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2020	SCHEDULED REDEMPTION		137,903	137,903	144,076	141,503		(3,600)		(3,600)		137,903				908	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2020	SCHEDULED REDEMPTION		282	282	275	277		5		5		282				4	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2020	SCHEDULED REDEMPTION		2,359	2,359	2,304	2,329		29		29		2,359				31	08/01/2028	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2020	SCHEDULED REDEMPTION		34	34	35	34						34				1	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2020	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2023	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2020	SCHEDULED REDEMPTION		29	29	30	29						29					09/01/2022	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2020	SCHEDULED REDEMPTION		195	195	200	198		(3)		(3)		195				3	12/01/2024	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2020	SCHEDULED REDEMPTION		247	247	257	268		(21)		(21)		247				4	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2020	SCHEDULED REDEMPTION		839	839	871	917		(78)		(78)		839				12	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2020	SCHEDULED REDEMPTION		1,340	1,340	1,391	1,456		(116)		(116)		1,340				31	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2020	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2020	SCHEDULED REDEMPTION		152	152	157	164		(12)		(12)		152				3	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2020	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26					09/01/2031	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2020	SCHEDULED REDEMPTION		608	608	627	615		(7)		(7)		608				8	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2020	SCHEDULED REDEMPTION		384	384	396	389		(5)		(5)		384				5	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2020	SCHEDULED REDEMPTION		25	25	26	25						25					07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2020	SCHEDULED REDEMPTION		272	272	280	275		(4)		(4)		272				3	08/01/2022	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2020	SCHEDULED REDEMPTION		142	142	130	133		9		9		142				1	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2020	SCHEDULED REDEMPTION		2,083	2,083	2,158	2,126		(43)		(43)		2,083				23	10/01/2023	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2020	SCHEDULED REDEMPTION		2,151	2,151	2,263	2,167		(15)		(15)		2,151				39	10/01/2021	1
31374S-CE-9	FED NATL MTG ASSOC #322369		04/01/2020	SCHEDULED REDEMPTION		1,128	1,128	1,194	1,184		(56)		(56)		1,128				32	09/01/2025	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2020	SCHEDULED REDEMPTION		40	40	42	42		(1)		(1)		40				1	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2020	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22					10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2020	SCHEDULED REDEMPTION		418	418	432	428		(10)		(10)		418				7	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2020	SCHEDULED REDEMPTION		30	30	31	31						30				1	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2020	SCHEDULED REDEMPTION		231	231	238	234		(4)		(4)		231				3	01/01/2023	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2020	SCHEDULED REDEMPTION		1,214	1,214	1,245	1,230		(16)		(16)		1,214				20	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2020	SCHEDULED REDEMPTION		58	58	57	57		1		1		58				1	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2020	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2020	SCHEDULED REDEMPTION		59	59	58	58		1		1		59				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2020	SCHEDULED REDEMPTION		270	270	281	279		(9)		(9)		270				5	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2020	SCHEDULED REDEMPTION		75	75	78	80		(5)		(5)		75				1	09/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2020	SCHEDULED REDEMPTION		126	126	130	134		(9)		(9)		126				2	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2020	SCHEDULED REDEMPTION		36	36	36	36						36				1	09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2020	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2020	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2020	SCHEDULED REDEMPTION		61	61	63	66		(5)		(5)		61				1	11/01/2029	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		05/01/2020	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2020	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2020	SCHEDULED REDEMPTION		91	91	95	96		(5)		(5)		91				2	01/01/2030	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
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2020	SCHEDULED REDEMPTION		213	213	221	223		(9)		(9)		213				4	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2020	SCHEDULED REDEMPTION		93	93	96	95		(3)		(3)		93				2	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2020	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2020	SCHEDULED REDEMPTION		71	71	73	76		(5)		(5)		71				1	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2020	SCHEDULED REDEMPTION		99	99	103	110		(10)		(10)		99				2	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2020	SCHEDULED REDEMPTION		124	124	128	133		(9)		(9)		124				3	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2020	SCHEDULED REDEMPTION		21	21	21	23		(2)		(2)		21					05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2020	SCHEDULED REDEMPTION		166	166	172	185		(19)		(19)		166				3	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2020	SCHEDULED REDEMPTION		74	74	77	79		(6)		(6)		74				1	01/01/2031	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2020	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24					03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2020	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					04/01/2031	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2020	SCHEDULED REDEMPTION		15	15	15	16		(2)		(2)		15					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2020	SCHEDULED REDEMPTION		104	104	110	117		(12)		(12)		104				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2020	SCHEDULED REDEMPTION		33	33	34	37		(4)		(4)		33				1	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2020	SCHEDULED REDEMPTION		58	58	60	65		(7)		(7)		58				1	05/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2020	SCHEDULED REDEMPTION		71	71	74	79		(8)		(8)		71				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2020	SCHEDULED REDEMPTION		36	36	37	39		(4)		(4)		36				1	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2020	SCHEDULED REDEMPTION		50	50	52	56		(5)		(5)		50				1	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2020	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					05/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2020	SCHEDULED REDEMPTION		32	32	34	36		(3)		(3)		32				1	05/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2020	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2020	SCHEDULED REDEMPTION		159	159	165	167		(8)		(8)		159				2	08/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2020	SCHEDULED REDEMPTION		34	34	36	39		(5)		(5)		34				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2020	SCHEDULED REDEMPTION		37	37	38	40		(3)		(3)		37				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2020	SCHEDULED REDEMPTION		164	164	169	177		(12)		(12)		164				3	08/01/2031	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2020	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2020	SCHEDULED REDEMPTION		3,708	3,708	3,851	4,051		(342)		(342)		3,708				92	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2020	SCHEDULED REDEMPTION		387	387	392	392		(5)		(5)		387				7	10/01/2023	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2020	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2020	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2020	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23					12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2020	SCHEDULED REDEMPTION		50	50	53	57		(7)		(7)		50				1	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2020	SCHEDULED REDEMPTION		88	88	92	99		(11)		(11)		88				2	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2020	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2020	SCHEDULED REDEMPTION		272	272	282	295		(23)		(23)		272				5	03/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2020	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17					02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2020	SCHEDULED REDEMPTION		114	114	119	124		(10)		(10)		114				2	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2020	SCHEDULED REDEMPTION		784	784	814	809		(25)		(25)		784				13	12/01/2030	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2020	SCHEDULED REDEMPTION		423	423	440	427		(3)		(3)		423				8	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2020	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2031	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2020	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12					02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2020	SCHEDULED REDEMPTION		373	373	391	407		(34)		(34)		373				7	03/01/2031	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2020	SCHEDULED REDEMPTION		8,952	8,952	9,481	10,352		(1,399)		(1,399)		8,952				97	06/01/2031	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2020	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				1	08/01/2031	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2020	SCHEDULED REDEMPTION		57	57	59	61		(4)		(4)		57				1	08/01/2031	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2020	SCHEDULED REDEMPTION		88	88	93	99		(11)		(11)		88				2	07/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2020	SCHEDULED REDEMPTION		1,576	1,576	1,576	1,576						1,576				45	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2020	SCHEDULED REDEMPTION		76	76	78	82		(7)		(7)		76				1	02/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2020	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					03/01/2032	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2020	SCHEDULED REDEMPTION		1,393	1,393	1,393	1,393						1,393				39	12/01/2031	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2020	SCHEDULED REDEMPTION		1,025	1,025	1,065	1,072		(46)		(46)		1,025				17	03/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2020	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				1	04/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2020	SCHEDULED REDEMPTION		369	369	390	391		(22)		(22)		369				6	07/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2020	SCHEDULED REDEMPTION		1,586	1,586	1,613	1,616		(30)		(30)		1,586				15	11/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2020	SCHEDULED REDEMPTION		2,067	2,067	2,152	2,206		(139)		(139)		2,067				30	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2020	SCHEDULED REDEMPTION		89,512	89,512	89,512	89,512						89,512				2,224	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2020	SCHEDULED REDEMPTION		6,285	6,285	6,285	6,285						6,285				149	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2020	SCHEDULED REDEMPTION		1,743	1,743	1,743	1,743						1,743				41	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2020	SCHEDULED REDEMPTION		11,787	11,787	11,787	11,787						11,787				276	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2020	SCHEDULED REDEMPTION		5,814	5,814	5,814	5,814						5,814				137	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2020	SCHEDULED REDEMPTION		2,358	2,358	2,358	2,358						2,358				56	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2020	SCHEDULED REDEMPTION		36	36	35	35		1		1		36					11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2020	SCHEDULED REDEMPTION		8,979	8,979	8,979	8,979						8,979				212	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2020	SCHEDULED REDEMPTION		241	241	248	243		(1)		(1)		241				3	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2020	SCHEDULED REDEMPTION		25,327	25,327	26,467	25,723		(396)		(396)		25,327				289	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2020	SCHEDULED REDEMPTION		3,621	3,621	3,621	3,621						3,621				85	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2020	SCHEDULED REDEMPTION		3,286	3,286	3,286	3,286						3,286				77	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		05/01/2020	SCHEDULED REDEMPTION		145,446	145,446	145,446	145,446						145,446				3,019	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2020	SCHEDULED REDEMPTION		3,095	3,095	3,095	3,095						3,095				73	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2020	SCHEDULED REDEMPTION		387	387	377	378		10		10		387				5	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2020	SCHEDULED REDEMPTION		3,951	3,951	4,099	3,987		(36)		(36)		3,951				44	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2020	SCHEDULED REDEMPTION		1,710	1,710	1,710	1,710						1,710				40	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2020	SCHEDULED REDEMPTION		6,575	6,575	6,848	6,692		(116)		(116)		6,575				80	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2020	SCHEDULED REDEMPTION		11,192	11,192	11,697	11,371		(180)		(180)		11,192				118	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2020	SCHEDULED REDEMPTION		15,899	15,899	16,461	16,215		(316)		(316)		15,899				174	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2020	SCHEDULED REDEMPTION		21,651	21,651	22,453	22,081		(430)		(430)		21,651				255	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2020	SCHEDULED REDEMPTION		16,580	16,580	17,267	16,882		(302)		(302)		16,580				287	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2020	SCHEDULED REDEMPTION		8,595	8,595	8,916	8,747		(153)		(153)		8,595				89	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		06/01/2020	SCHEDULED REDEMPTION		38,618	38,618	41,979	39,861		(1,242)		(1,242)		38,618				469	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2020	SCHEDULED REDEMPTION		9,048	9,048	9,430	9,270		(223)		(223)		9,048				110	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2020	SCHEDULED REDEMPTION		4,766	4,766	4,935	4,862		(96)		(96)		4,766				64	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2020	SCHEDULED REDEMPTION		288	288	294	296		(8)		(8)		288				3	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2020	SCHEDULED REDEMPTION		3,750	3,750	3,887	3,812		(62)		(62)		3,750				42	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2020	SCHEDULED REDEMPTION		11,501	11,501	11,978	11,644		(143)		(143)		11,501				142	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2020	SCHEDULED REDEMPTION		9,608	9,608	10,014	9,822		(214)		(214)		9,608				115	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2020	SCHEDULED REDEMPTION		139,156	139,156	145,592	143,194		(4,038)		(4,038)		139,156				974	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2020	SCHEDULED REDEMPTION		157,575	157,575	164,820	161,423		(3,847)		(3,847)		157,575				1,041	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2020	SCHEDULED REDEMPTION		99,806	99,806	104,395	102,604		(2,799)		(2,799)		99,806				616	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2020	SCHEDULED REDEMPTION		69,683	69,683	73,493	72,409		(2,726)		(2,726)		69,683				526	06/01/2032	1
315361-KK-0	FERRIS ST UNIV MICH REV		04/30/2020	UMB BANK		107,751	100,000	119,360	109,223		(1,124)		(1,124)		108,099		(348)	(348)	2,958	10/01/2022	1FE
315361-KN-4	FERRIS ST UNIV MICH REV		05/07/2020	UMB BANK		582,782	500,000	621,440	580,787		(4,728)		(4,728)		576,058		6,724	6,724	15,139	10/01/2025	1FE
315361-LS-2	FERRIS ST UNIV MICH REV		06/30/2020	UMB BANK		1,383,360	1,100,000	1,361,998	1,360,209		(12,034)		(12,034)		1,348,175		35,185	35,185	31,721	10/01/2034	1FE
315361-LU-7	FERRIS ST UNIV MICH REV		06/30/2020	UMB BANK		1,011,647	810,000	996,511	995,242		(8,541)		(8,541)		986,702		24,946	24,946	23,372	10/01/2036	1FE
315361-LV-5	FERRIS ST UNIV MICH REV		06/30/2020	UMB BANK		1,120,623	900,000	1,103,697	1,102,315		(9,300)		(9,300)		1,093,015		27,608	27,608	25,944	10/01/2037	1FE
315361-LW-3	FERRIS ST UNIV MICH REV		05/06/2020	Various		767,178	700,000	778,050	777,528		(2,448)		(2,448)		775,080		(7,902)	(7,902)	11,914	10/01/2038	1FE
3137AB-BT-7	FHR 3864 AJ RMBS		06/01/2020	SCHEDULED REDEMPTION		45,967	45,967	48,447	46,096		(130)		(130)		45,967				363	06/15/2039	1
34281P-UB-7	FLORIDA ST GOV UTIL AUTH FT MYERS		05/21/2020	UMB BANK		1,189,460	1,000,000	1,117,870	1,113,475		(4,129)		(4,129)		1,109,346		80,114	80,114	26,111	10/01/2037	1FE
34281P-UX-9	FLORIDA ST GOVT UTIL AUTH ALOHA		05/12/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,632,708	1,400,000	1,604,582	1,601,513		(6,829)		(6,829)		1,594,685		38,024	38,024	30,178	10/01/2037	1FE
34281P-UZ-4	FLORIDA ST GOVT UTIL AUTH ALOHA		04/03/2020	UMB BANK		1,298,800	1,165,000	1,326,399	1,323,987		(3,862)		(3,862)		1,320,126		(21,326)	(21,326)	20,323	10/01/2039	1FE
31392F-ES-2	FNR 2002-71 AP RMBS		06/01/2020	SCHEDULED REDEMPTION		12,462	12,462	12,676	12,509		(47)		(47)		12,462				139	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		06/01/2020	Various		18,115	18,115	19,357	18,588		(472)		(472)		18,115				189	03/25/2041	1
355611-AA-2	FRED HUTCHINSON CANCER		06/17/2020	CITIGROUP GLOBAL MARKETS		1,037,790	1,000,000	1,000,000							1,000,000		37,790	37,790	4,607	01/01/2050	1FE
57421C-AC-8	FREDERICK MEMORIAL HOSP		06/11/2020	BANK OF AMERICA/MERRILL LYNCH		542,980	500,000	531,840							531,840		11,140	11,140		07/01/2045	1Z
57421C-AD-6	FREDERICK MEMORIAL HOSP		06/11/2020	BANK OF AMERICA/MERRILL LYNCH		540,730	500,000	529,640							529,640		11,090	11,090		07/01/2050	1Z
366133-LT-1	GARLAND TEX ELEC UTIL SYS REV		05/19/2020	UMB BANK		1,024,803	820,000	943,894	926,559		(4,478)		(4,478)		922,081		102,722	102,722	29,611	03/01/2033	1FE
366133-LV-6	GARLAND TEX ELEC UTIL SYS REV		06/10/2020	FIRST TENNESSEE BANK		169,762	145,000	150,317	149,585		(219)		(219)		149,366		20,395	20,395	4,527	03/01/2035	1FE
366133-MX-1	GARLAND TEX ELEC UTIL SYS REV		06/10/2020	UMB BANK		318,600	250,000	288,758	285,929		(1,523)		(1,523)		284,406		34,194	34,194	9,757	03/01/2037	1FE
366133-MY-9	GARLAND TEX ELEC UTIL SYS REV		05/21/2020	UMB BANK		1,268,860	1,080,000	1,116,040	1,113,461		(1,252)		(1,252)		1,112,209		156,651	156,651	31,800	03/01/2038	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
366133-MZ-6	GARLAND TEX ELEC UTIL SYS REV		05/14/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,159,140	1,000,000	1,029,130	1,027,051		(954)		(954)		1,026,097		133,043	133,043	28,556	03/01/2039	1FE
37970P-HV-7	GLOUCESTER CNTY N J IMPT AUTH		06/04/2020	Various		2,195,765	1,960,000	2,324,207	2,186,635		(23,734)		(23,734)		2,162,902		32,864	32,864	56,961	11/01/2023	1FE
38375D-F2-9	GNR 2008-94 JB RMBS		06/01/2020	SCHEDULED REDEMPTION		6,097	6,097	6,815	6,391		(294)		(294)		6,097				67	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		06/01/2020	SCHEDULED REDEMPTION		13,473	13,473	14,509	13,860		(387)		(387)		13,473				115	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		06/01/2020	SCHEDULED REDEMPTION		16,733	16,733	17,984	17,105		(373)		(373)		16,733				169	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		06/01/2020	SCHEDULED REDEMPTION		71,248	71,248	76,646	73,046		(1,798)		(1,798)		71,248				558	04/16/2041	1
382512-EM-9	GOODYEAR ARIZ PUB IMPT CORP MU		04/13/2020	UMB BANK		225,032	200,000	244,922	224,071		(1,944)		(1,944)		222,127		2,905	2,905	7,889	07/01/2023	1FE
387874-XK-1	GRANT CNTY WASH PUB UTIL DIST		04/29/2020	UMB BANK		574,491	520,000	595,104	565,678		(4,952)		(4,952)		560,726		13,764	13,764	21,667	01/01/2023	1FE
387874-YH-7	GRANT CNTY WASH PUB UTIL DIST		06/12/2020	RAYMOND JAMES & ASSOCIATES, INC.		526,020	500,000	500,000							500,000		26,020	26,020	4,150	01/01/2026	1FE
387874-YM-6	GRANT CNTY WASH PUB UTIL DIST		04/07/2020	UMB BANK		1,033,970	1,000,000	1,002,881			(48)		(48)		1,002,833		31,137	31,137	4,900	01/01/2030	1FE
387883-ZB-0	GRANT CNTY WASH PUB UTIL DIST		06/22/2020	STIFEL CAPITAL MARKETS		326,857	315,000	314,928			3		3		314,930		11,926	11,926	1,364	01/01/2026	1FE
387883-YP-0	GRANT CNTY WASH PUB UTIL DIST NO 2		06/02/2020	UMB BANK		212,904	200,000	200,000							200,000		12,904	12,904	1,825	01/01/2031	1FE
387883-YQ-8	GRANT CNTY WASH PUB UTIL DIST NO 2		06/02/2020	D.A. DAVIDSON & CO.		215,560	200,000	200,000							200,000		15,560	15,560	1,894	01/01/2032	1FE
387883-YS-4	GRANT CNTY WASH PUB UTIL DIST NO 2		06/04/2020	UMB BANK		1,328,750	1,250,000	1,250,000							1,250,000		78,750	78,750	12,801	01/01/2034	1FE
392274-V7-8	GREATER ORLANDO AVIATION AUTH		06/10/2020	UMB BANK		1,025,491	850,000	1,040,145	996,189		(9,021)		(9,021)		987,168		38,323	38,323	29,632	10/01/2026	1FE
392274-V8-6	GREATER ORLANDO AVIATION AUTH		06/10/2020	UMB BANK		921,810	750,000	922,365	887,143		(7,244)		(7,244)		879,899		41,911	41,911	26,146	10/01/2027	1FE
39448P-BS-0	GREENE CNTY MO CTFS PARTN		04/06/2020	UMB BANK		112,385	100,000	109,018	107,159		(392)		(392)		106,767		5,618	5,618	2,411	09/01/2024	1FE
407837-FJ-7	HAMILTON OHIO WASTEWTR SYS REV		05/20/2020	UMB BANK		117,552	100,000	112,483	112,353		(439)		(439)		111,913		5,639	5,639	2,033	10/01/2036	1FE
407837-FK-4	HAMILTON OHIO WASTEWTR SYS REV		05/01/2020	RAYMOND JAMES & ASSOCIATES, INC.		487,779	435,000	484,881	484,364		(1,534)		(1,534)		482,830		4,949	4,949	4,357	10/01/2039	1FE
407846-ES-9	HAMILTON OHIO WTRWKS REV		05/21/2020	UMB BANK		1,198,061	1,005,000	1,121,570	1,120,364		(4,180)		(4,180)		1,116,184		81,876	81,876	20,882	10/15/2039	1FE
409327-JA-2	HAMPTON ROADS SANTN DIST VA WA		04/13/2020	UMB BANK		128,896	100,000	124,422	119,769		(677)		(677)		119,092		9,804	9,804	2,694	10/01/2027	1FE
41415W-BZ-4	HARRIS CNTY TEX HOSP DIST REV		04/15/2020	UMB BANK		471,904	440,000	516,450	471,372		(4,293)		(4,293)		467,080		4,825	4,825	14,789	02/15/2022	1FE
41422E-KG-7	HARRIS CNTY TEX MET TRAN AUTH		06/03/2020	UMB BANK		435,961	425,000	425,000							425,000		10,961	10,961	1,843	11/01/2022	1FE
41422E-KH-5	HARRIS CNTY TEX MET TRAN AUTH		06/03/2020	UMB BANK		753,543	730,000	730,000							730,000		23,543	23,543	3,233	11/01/2023	1FE
41422E-KJ-1	HARRIS CNTY TEX MET TRAN AUTH		06/03/2020	UMB BANK		903,947	870,000	870,000							870,000		33,947	33,947	4,005	11/01/2024	1FE
414009-EQ-9	HARRIS CNTY TX HLTH MEM HERMANN REF 10A		06/01/2020	MATURED		5,310,000	5,310,000	5,472,008	5,318,650		(8,650)		(8,650)		5,310,000				132,750	06/01/2020	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2020	CALLED @ 100.000		265,000	265,000	261,470	264,049		105		105		264,154		846	846	8,348	06/01/2025	1
42249T-DE-6	HEBER LT & PWR CO UTAH		05/20/2020	UMB BANK		118,580	100,000	111,260	111,189		(386)		(386)		110,803		7,777	7,777	1,856	12/15/2039	1FE
438701-T8-7	HONOLULU HAWAII CITY CNTY WST WTR		05/08/2020	UMB BANK		2,866,435	2,500,000	2,801,550	2,797,354		(9,614)		(9,614)		2,787,740		78,695	78,695	49,833	07/01/2044	1FE
44244C-SS-7	HOUSTON TEX UTIL SYS REV		05/20/2020	BARCLAYS		1,301,780	1,000,000	1,175,060	1,154,736		(5,995)		(5,995)		1,148,741		153,039	153,039	25,972	11/15/2032	1FE
44244C-ST-5	HOUSTON TEX UTIL SYS REV		05/20/2020	UMB BANK		1,290,620	1,000,000	1,170,250	1,150,530		(5,819)		(5,819)		1,144,711		145,909	145,909	25,972	11/15/2033	1FE
44244C-SU-2	HOUSTON TEX UTIL SYS REV		05/20/2020	BARCLAYS		1,288,770	1,000,000	1,166,430	1,147,188		(5,680)		(5,680)		1,141,508		147,262	147,262	25,972	11/15/2034	1FE
451470-QJ-0	IDAHO ST UNIV		04/06/2020	UMB BANK		196,828	175,000	198,231	197,942		(598)		(598)		197,344		(517)	(517)	2,800	04/01/2036	1FE
45204E-TK-4	ILLINOIS FIN AUTH REV		05/05/2020	UMB BANK		109,031	100,000	116,425	108,453		(1,107)		(1,107)		107,346		1,685	1,685	3,639	08/15/2022	1FE
452143-FM-7	ILLINOIS SPORTS FACS AUTH		06/12/2020	UMB BANK		2,362,660	2,000,000	2,471,700	2,455,856		(22,737)		(22,737)		2,433,119		(70,459)	(70,459)	50,278	06/15/2028	2FE
452143-FN-5	ILLINOIS SPORTS FACS AUTH		06/12/2020	UMB BANK		2,993,200	2,500,000	3,135,225	3,116,327		(27,127)		(27,127)		3,089,200		(96,000)	(96,000)	62,847	06/15/2029	2FE
452143-FP-0	ILLINOIS SPORTS FACS AUTH		06/12/2020	UMB BANK		1,784,808	1,500,000	1,870,620	1,859,632		(15,492)		(15,492)		1,844,140		(59,332)	(59,332)	37,085	06/15/2030	2FE
45450N-AL-3	INDIAN TRACE DEV DIST FL SA WTR 05		05/01/2020	MATURED		1,375,000	1,375,000	1,377,761	1,375,000						1,375,000				34,375	05/01/2020	2FE
454898-WV-5	INDIANA MUNICIPAL POWER AGENCY		04/06/2020	UMB BANK		1,121,550	1,000,000	1,116,340	1,115,084		(3,086)		(3,086)		1,111,998		9,552	9,552	15,222	01/01/2036	1FE
454898-WX-1	INDIANA MUNICIPAL POWER AGENCY		06/10/2020	UMB BANK		2,564,023	2,250,000	2,496,308	2,493,658		(8,419)		(8,419)		2,485,239		78,784	78,784	41,361	01/01/2038	1FE
455168-FU-3	INDIANA UNIV		05/14/2020	UMB BANK		518,775	500,000	500,000							500,000		18,775	18,775	1,847	06/01/2024	1FE
455168-FV-1	INDIANA UNIV		05/13/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,286,592	1,230,000	1,230,000							1,230,000		56,592	56,592	4,608	06/01/2025	1FE
45528U-ZG-9	INDIANAPOLIS IND LOC PUB IMPT		06/19/2020	UMB BANK		3,089,979	2,610,000	2,762,137	2,752,285		(6,479)		(6,479)		2,745,806		344,173	344,173	93,380	02/01/2044	1FE
45528U-ZH-7	INDIANAPOLIS IND LOC PUB IMPT		04/02/2020	RBC DOMINION SECURITIES		11,067,898	9,405,000	11,021,155	10,914,853		(38,454)		(38,454)		10,876,400		191,498	191,498	320,031	02/01/2044	1FE
455412-BP-0	INDIANAPOLIS IND WTR SYS REV		05/27/2020	UMB BANK		130,435	100,000	115,849	114,133		(581)		(581)		113,551		16,884	16,884	3,306	10/01/2033	1FE
46246K-6J-6	IOWA FIN AUTH REV		06/08/2020	UMB BANK		357,199	280,000	323,952	320,498		(1,837)		(1,837)		318,662		38,537	38,537	12,017	08/01/2040	1FE
463805-DA-6	IRVING TEX HOTEL OCCUPANCY TAX		06/08/2020	GMS GROUP		227,250	225,000	272,851	272,620		(1,945)		(1,945)		270,675		(43,425)	(43,425)	5,563	08/15/2031	2FE
463805-CW-9	IRVING TEX HOTEL TAX		06/04/2020	UMB BANK		213,152	200,000	241,854	241,588		(2,211)		(2,211)		239,378		(26,226)	(26,226)	4,889	08/15/2027	2FE
463805-CZ-2	IRVING TEX HOTEL TAX		05/26/2020	UMB BANK		163,199	150,000	183,054	182,894		(1,247)		(1,247)		181,647		(18,449)	(18,449)	3,458	08/15/2030	2FE
463805-DB-4	IRVING TEX HOTEL TAX		06/03/2020	GMS GROUP		125,000	125,000	151,106	150,981		(1,026)		(1,026)		149,955		(24,955)	(24,955)	3,003	08/15/2032	2FE
463805-DC-2	IRVING TEX HOTEL TAX		05/05/2020	UMB BANK		275,279	270,000	325,104	324,840		(1,766)		(1,766)		323,074		(47,795)	(47,795)	5,438	08/15/2033	2FE
463805-DE-8	IRVING TEX HOTEL TAX		06/03/2020	GMS GROUP		150,000	150,000	179,480	179,339		(1,151)		(1,151)		178,187		(28,187)	(28,187)	3,604	08/15/2035	2FE
463805-DF-5	IRVING TEX HOTEL TAX		06/03/2020	GMS GROUP		450,000	450,000	536,742	536,329		(3,382)		(3,382)		532,947		(82,947)	(82,947)	10,813	08/15/2036	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
463805-DH-1	IRVING TEX HOTEL TAX		06/03/2020	GMS GROUP		275,000	275,000	275,000	325,710		(1,979)		(1,979)		323,731		(48,731)	(48,731)	6,608	08/15/2038	2FE
463805-DJ-7	IRVING TEX HOTEL TAX		04/30/2020	GMS GROUP		294,000	300,000	354,747	354,488		(1,694)		(1,694)		352,793		(58,793)	(58,793)	5,917	08/15/2039	2FE
463805-DK-4	IRVING TEX HOTEL TAX		04/29/2020	Various		1,011,415	1,000,000	1,173,250	1,172,433		(4,966)		(4,966)		1,167,468		(156,053)	(156,053)	18,542	08/15/2043	2FE
485106-TC-2	KANSAS CITY MO		05/22/2020	UMB BANK		1,204,446	1,175,000	1,175,000							1,175,000		29,446	29,446	2,685	04/01/2022	1FE
485106-TD-0	KANSAS CITY MO		05/26/2020	RAYMOND JAMES & ASSOCIATES, INC.		415,080	400,000	400,000							400,000		15,080	15,080	996	04/01/2023	1FE
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH A		06/17/2020	VINING-SPARKS IBG LP		614,105	500,000	597,345	592,811		(4,195)		(4,195)		588,616		25,489	25,489	20,000	03/01/2038	1FE
48507T-GC-1	KANSAS CITY MO SAN SWR SYS REV		05/07/2020	UMB BANK		867,001	780,000	859,638	837,181		(6,521)		(6,521)		830,660		36,341	36,341	33,258	01/01/2023	1FE
485429-V6-8	KANSAS ST DEV FIN AUTH REV		05/01/2020	MATURED		1,805,000	1,805,000	2,106,489	1,825,780		(20,780)		(20,780)		1,805,000				45,125	05/01/2020	1FE
490728-C2-6	KENT ST UNIV OHIO		05/22/2020	UMB BANK		1,064,730	1,000,000	1,023,790			(651)		(651)		1,023,139		41,591	41,591	9,824	05/01/2035	1FE
493230-NV-4	KEY WEST FLA UTIL BRD ELEC REV		04/06/2020	UMB BANK		1,208,260	1,000,000	1,209,160	1,200,571		(5,549)		(5,549)		1,195,021		13,239	13,239	34,444	10/01/2038	1FE
493230-NW-2	KEY WEST FLA UTIL BRD ELEC REV		04/03/2020	UMB BANK		1,490,188	1,250,000	1,510,300	1,499,616		(6,831)		(6,831)		1,492,784		(2,597)	(2,597)	42,882	10/01/2039	1FE
498622-JY-6	KLICKITAT CNTY WASH PUB UTIL DIST		06/03/2020	UMB BANK		191,631	150,000	184,779	184,397		(1,731)		(1,731)		182,666		8,965	8,965	3,917	12/01/2027	1FE
498622-KS-7	KLICKITAT CNTY WASH PUB UTIL DIST		06/24/2020	UMB BANK		144,924	135,000	135,000	135,000						135,000		9,924	9,924	2,354	12/01/2031	1FE
516391-BW-8	LANSING MICH BRD WTR & LT UTIL		05/06/2020	UMB BANK		435,413	400,000	461,548	429,423		(4,047)		(4,047)		425,376		10,037	10,037	17,014	07/01/2022	1FE
53334C-AP-4	LINCOLN CNTY N C ENTERPRISE SY		06/12/2020	UMB BANK		244,014	200,000	211,488	210,230		(477)		(477)		209,753		34,261	34,261	7,000	08/01/2032	1FE
540257-BG-6	LODI CALIF PUB FING AUTH WTR R		06/23/2020	UMB BANK		371,853	300,000	344,805			(614)		(614)		344,191		27,662	27,662	1,867	06/01/2034	1FE
541372-BV-9	LOGANVILLE GA WTR & SWR REV		04/02/2020	UMB BANK		376,405	330,000	351,127	348,338		(503)		(503)		347,834		28,570	28,570	4,583	06/01/2033	1FE
544445-BJ-7	LOS ANGELES CALIF DEPT ARPTS R		05/15/2020	MATURED		350,000	350,000	385,238	354,053		(4,053)		(4,053)		350,000				8,750	05/15/2020	1FE
544445-FG-9	LOS ANGELES CALIF DEPT ARPTS R		05/15/2020	MATURED		1,445,000	1,445,000	1,547,060	1,466,704		(21,704)		(21,704)		1,445,000				41,544	05/15/2020	1FE
544495-4M-3	LOS ANGELES CALIF DEPT WTR & P		06/25/2020	UMB BANK		842,179	650,000	770,101	751,338		(5,629)		(5,629)		745,709		96,470	96,470	32,319	07/01/2033	1FE
54628C-HU-9	LOUISIANA LOC GOVT ENVIRONMENT		05/04/2020	VINING-SPARKS IBG LP		675,738	600,000	620,988	619,385		(633)		(633)		618,752		56,986	56,986	18,333	08/01/2034	1FE
557352-FA-4	MADISON CNTY NEB HOSP AUTH NO		06/02/2020	UMB BANK		104,039	100,000	106,631	103,238		(905)		(905)		102,334		1,705	1,705	4,625	07/01/2021	2FE
560551-NL-3	MAINE ST TPK AUTH TPK REV		04/30/2020	UMB BANK		176,040	175,000	208,350	177,942		(2,011)		(2,011)		175,932		108	108	7,365	07/01/2020	1FE
572716-JW-9	MARSHALL UNIV W VA UNIV REVS		05/11/2020	UMB BANK		828,144	805,000	805,000							805,000		23,144	23,144	1,446	05/01/2022	1FE
572716-JX-7	MARSHALL UNIV W VA UNIV REVS		05/29/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,188,163	1,135,000	1,135,000							1,135,000		53,163	53,163	3,624	05/01/2023	1FE
57584X-T2-7	MASSACHUSETTS ST DEV FIN AGY R		06/11/2020	BARCLAYS		766,314	675,000	806,267	767,098		(8,000)		(8,000)		759,098		7,216	7,216	32,250	01/01/2025	2FE
57584X-T3-5	MASSACHUSETTS ST DEV FIN AGY R		06/10/2020	BARCLAYS		1,430,340	1,240,000	1,487,392	1,423,621		(12,828)		(12,828)		1,410,793		19,547	19,547	58,728	01/01/2026	2FE
57584X-T4-3	MASSACHUSETTS ST DEV FIN AGY R		06/10/2020	BARCLAYS		5,068,814	4,325,000	5,196,963	5,000,276		(39,680)		(39,680)		4,960,596		108,217	108,217	204,837	01/01/2027	2FE
57584Y-FC-8	MASSACHUSETTS ST DEV FIN AGY R		06/11/2020	BARCLAYS		115,087	100,000	112,529	110,605		(529)		(529)		110,076		5,011	5,011	4,778	01/01/2033	2FE
57584Y-FD-6	MASSACHUSETTS ST DEV FIN AGY R		06/11/2020	BARCLAYS		717,456	625,000	701,113	689,442		(3,210)		(3,210)		686,231		31,225	31,225	29,861	01/01/2034	2FE
57584Y-FE-4	MASSACHUSETTS ST DEV FIN AGY R		06/11/2020	BARCLAYS		429,105	375,000	419,355	412,565		(1,869)		(1,869)		410,697		18,408	18,408	17,917	01/01/2035	2FE
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R		06/29/2020	UMB BANK		827,144	630,000	798,670			(6,418)		(6,418)		792,252		34,891	34,891	4,664	07/01/2038	1FE
590774-8E-8	MESQUITE TEX WTRWKS & SWR REV		05/20/2020	UMB BANK		254,470	200,000	233,554	228,774		(1,227)		(1,227)		227,547		26,923	26,923	7,250	03/01/2033	1FE
592030-G5-3	METROPOLITAN GOVT NASHVILLE &		05/11/2020	UMB BANK		758,596	650,000	793,247	742,360		(7,491)		(7,491)		734,869		23,726	23,726	16,069	05/15/2024	1FE
59333P-G4-4	MIAMI-DADE CNTY FLA AVIATION R		06/04/2020	UMB BANK		598,596	590,000	674,653	600,482		(6,076)		(6,076)		594,406		4,191	4,191	20,240	10/01/2020	1FE
60031T-AQ-6	MILLCREEK UT SALES TAX		06/04/2020	UMB BANK		120,187	100,000	113,005	112,513		(517)		(517)		111,996		8,191	8,191	2,078	12/01/2038	1FE
60416J-BY-5	MINNESOTA ST HIGHER ED FACS AU		05/26/2020	VINING-SPARKS IBG LP		303,085	250,000	307,123	304,257		(2,020)		(2,020)		302,237		848	848	8,229	10/01/2034	1FE
60416J-BZ-2	MINNESOTA ST HIGHER ED FACS AU		04/14/2020	UMB BANK		473,164	400,000	489,760	485,267		(2,126)		(2,126)		483,141		(9,977)	(9,977)	10,500	10/01/2035	1FE
60416J-CA-6	MINNESOTA ST HIGHER ED FACS AU		04/30/2020	UMB BANK		812,183	750,000	831,683	827,647		(2,333)		(2,333)		825,313		(13,131)	(13,131)	17,550	10/01/2036	1FE
60534W-X6-0	MISSISSIPPI DEV BK		06/04/2020	UMB BANK		526,945	500,000	500,000	500,000						500,000		26,945	26,945	6,452	01/01/2026	1FE
60534W-X8-6	MISSISSIPPI DEV BK		06/04/2020	UMB BANK		1,596,405	1,500,000	1,500,000	1,500,000						1,500,000		96,405	96,405	20,882	01/01/2028	1FE
60534W-X9-4	MISSISSIPPI DEV BK		06/04/2020	UMB BANK		1,926,577	1,790,000	1,790,000	1,790,000						1,790,000		136,577	136,577	25,409	01/01/2029	1FE
60534W-Y2-8	MISSISSIPPI DEV BK		06/04/2020	UMB BANK		813,330	750,000	750,000	750,000						750,000		63,330	63,330	10,851	01/01/2030	1FE
60534W-Q8-4	MISSISSIPPI DEV BK SPL OBLIG		05/21/2020	UMB BANK		124,455	100,000	117,710	116,793		(649)		(649)		116,144		8,311	8,311	3,681	03/01/2048	1FE
605638-AG-0	MISSISSIPPI ST GAMING TAX REV		06/09/2020	UMB BANK		970,319	900,000	1,055,241	965,008		(9,110)		(9,110)		955,898		14,421	14,421	27,583	10/15/2022	1FE
605638-AH-8	MISSISSIPPI ST GAMING TAX REV		05/27/2020	UMB BANK		1,933,553	1,735,000	2,045,652	1,890,176		(16,133)		(16,133)		1,874,043		59,510	59,510	53,978	10/15/2023	1FE
605638-AX-3	MISSISSIPPI ST GAMING TAX REV		06/03/2020	UMB BANK		457,065	450,000	473,445	460,933		(5,431)		(5,431)		455,502		1,562	1,562	13,597	10/15/2020	1FE
605638-BA-2	MISSISSIPPI ST GAMING TAX REV		06/30/2020	UMB BANK		281,795	250,000	281,598	275,689		(3,290)		(3,290)		272,399		9,396	9,396	8,924	10/15/2023	1FE
605638-BC-8	MISSISSIPPI ST GAMING TAX REV		06/09/2020	UMB BANK		1,170,230	1,000,000	1,157,430	1,137,387		(9,877)		(9,877)		1,127,510		42,720	42,720	32,778	10/15/2025	1FE
605638-BK-0	MISSISSIPPI ST GAMING TAX REV		06/24/2020	UMB BANK		1,899,332	1,605,000	1,848,655	1,828,688		(10,241)		(10,241)		1,818,447		80,885	80,885	53,869	10/15/2032	1FE
605638-BL-8	MISSISSIPPI ST GAMING TAX REV		06/09/2020	UMB BANK		1,169,520	1,000,000	1,147,310	1,135,266		(5,966)		(5,966)		1,129,299		40,221	40,221	32,778	10/15/2033	1FE
605638-BM-6	MISSISSIPPI ST GAMING TAX REV		06/22/2020	UMB BANK		2,466,416	2,100,000	2,399,943	2,375,475		(12,639)		(12,639)		2,362,836		103,580	103,580	70,792	10/15/2034	1FE
605638-BN-4	MISSISSIPPI ST GAMING TAX REV		06/22/2020	UMB BANK		2,340,040	2,000,000	2,274,960	2,252,591		(11,544)		(11,544)		2,241,048		98,992	98,992	67,361	10/15/2035	1FE
611089-AH-6	MONROE LA WTR REV		06/25/2020	UMB BANK		158,466	125,000	141,890	139,765		(968)		(968)		138,797		19,669	19,669	4,132	11/01/2026	1FE
61212L-PR-4	MONTANA ST BRD REGENTS HIGHER		05/04/2020	UMB BANK		204,216	200,000	223,794	206,377		(2,529)		(2,529)		203,848		368	368	4,750	11/15/2020	1FE
642577-VN-7	NEW BRAUNFELS TEX UTILITY REV		06/03/2020	UMB BANK		776,107	650,000	745,050			(685)		(685)		744,365		31,742	31,742	2,456	07/01/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
646066-MK-3	NEW JERSEY ST EDL FACS AUTH RE		04/30/2020	MORGAN STANLEY		578,469	560,000	647,080	593,440		(4,456)		(4,456)		588,984		(10,515)	(10,515)	23,567	07/01/2022	1FE
64711N-U2-9	NEW MEXICO FIN AUTH REV		06/01/2020	MATURED		1,250,000	1,250,000	1,392,150	1,270,253		(20,253)		(20,253)		1,250,000				31,250	06/01/2020	1FE
648797-NE-4	NEW SMYRNA BEACH FLA UTILS COM		06/30/2020	UMB BANK		838,564	700,000	806,757			(467)		(467)		806,290		32,274	32,274	1,344	10/01/2045	1FE
64971X-MC-9	NEW YORK N Y CITY TRANSITIONAL		05/27/2020	RAYMOND JAMES & ASSOCIATES, INC.		520,430	500,000	499,975	499,975		3		3		499,978		20,452	20,452	4,511	11/01/2023	1FE
64971X-MD-7	NEW YORK N Y CITY TRANSITIONAL		05/13/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,953,065	1,870,000	1,869,458	1,869,461		40		40		1,869,501		83,565	83,565	16,002	11/01/2024	1FE
64971X-QJ-0	NEW YORK N Y CITY TRANSITIONAL		05/15/2020	LOOP CAPITAL MARKETS		3,465,150	3,000,000	3,405,540							3,405,540		59,610	59,610		05/01/2039	1Z
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2020	CALLED @ 100.000		3,630,000	3,630,000	2,868,862	3,573,570		10,870		10,870		3,584,440		45,560	45,560	90,750	04/01/2021	1FE
650116-AE-6	NEW YORK TRANSN DEV CORP SPL F		04/30/2020	CITIGROUP GLOBAL MARKETS		2,294,250	2,300,000	2,624,576	2,367,281		(22,872)		(22,872)		2,344,409		(50,159)	(50,159)	96,792	01/01/2021	2FE
650116-CN-4	NEW YORK TRANSN DEV CORP SPL F		06/30/2020	UMB BANK		792,988	740,000	820,046	808,206		(3,591)		(3,591)		804,616		(11,628)	(11,628)	30,415	01/01/2034	2FE
65944R-KU-5	NORTH FT BEND WTR AUTH TEX WTRSYS		04/03/2020	UMB BANK		1,108,290	1,000,000	1,151,820	1,148,554		(3,557)		(3,557)		1,144,997		(36,707)	(36,707)	12,444	12/15/2040	1FE
45204F-BF-1	NORTH SHORE UNIV HOSP		04/16/2020	GOLDMAN, SACHS & CO.		1,899,048	1,750,000	1,884,593							1,884,593		14,455	14,455		08/15/2041	1Z
66285W-UX-2	NORTH TEX TWY AUTH REV		06/03/2020	UMB BANK		2,397,880	2,000,000	2,416,440	2,313,125		(20,392)		(20,392)		2,292,733		105,147	105,147	91,528	01/01/2027	1FE
66285W-YY-6	NORTH TEX TWY AUTH REV		06/10/2020	BARCLAYS		1,156,490	1,000,000	1,117,580	1,113,376		(5,041)		(5,041)		1,108,335		48,155	48,155	33,000	01/01/2036	1FE
663903-HU-9	NORTHEAST OHIO REGL SWR DIST W		06/15/2020	UMB BANK		304,350	250,000	293,828	292,632		(1,803)		(1,803)		290,829		13,521	13,521	5,889	11/15/2037	1FE
663903-JE-3	NORTHEAST OHIO REGL SWR DIST W		05/27/2020	UMB BANK		1,266,342	1,195,000	1,195,000							1,195,000		71,342	71,342	8,091	11/15/2026	1FE
663903-JF-0	NORTHEAST OHIO REGL SWR DIST W		05/28/2020	UMB BANK		518,480	485,000	485,000							485,000		33,480	33,480	3,544	11/15/2027	1FE
673567-BY-8	OAKLAND PARK FLA WTR & SWR REV		06/04/2020	UMB BANK		364,898	300,000	341,970	341,182		(1,597)		(1,597)		339,585		25,313	25,313	7,533	09/01/2036	1FE
199520-CG-0	OHIO (STATE OF)		05/20/2020	UMB BANK		119,535	100,000	113,676	113,476		(472)		(472)		113,004		6,531	6,531	1,900	12/01/2039	1FE
199520-CJ-4	OHIO (STATE OF)		04/03/2020	UMB BANK		253,904	225,000	253,415	253,003		(665)		(665)		252,338		1,565	1,565	3,150	12/01/2041	1FE
677524-DV-9	OHIO (STATE OF)		05/22/2020	UMB BANK		1,019,050	1,000,000	1,000,000							1,000,000		19,050	19,050	3,405	10/01/2022	1FE
677524-DX-5	OHIO (STATE OF)		06/03/2020	UMB BANK		2,066,370	2,000,000	2,000,000							2,000,000		66,370	66,370	7,924	10/01/2024	1FE
677522-XK-5	OHIO ST		05/08/2020	UMB BANK		578,565	500,000	579,940	556,707		(4,651)		(4,651)		552,056		26,509	26,509	15,347	04/01/2024	1FE
677561-JZ-6	OHIO ST HOSP FAC REV ACTING BY		05/05/2020	UMB BANK		110,664	100,000	118,342	110,478		(1,201)		(1,201)		109,277		1,387	1,387	4,250	01/01/2023	1FE
678535-4S-1	OKLAHOMA CITY AIRPORT TRUST		06/24/2020	UMB BANK		527,665	500,000	500,000							500,000		27,665	27,665	5,920	07/01/2031	1FE
68189P-FR-0	OMAHA NEB SPL TAX REV		06/23/2020	UMB BANK		595,056	465,000	571,234	548,801		(5,348)		(5,348)		543,453		51,603	51,603	21,958	01/15/2027	1FE
68304F-AD-8	ONTARIO CALIF PENSION OBLIG		06/04/2020	UMB BANK		1,048,300	1,000,000	1,000,000							1,000,000		48,300	48,300	1,049	06/01/2024	1FE
686499-BQ-6	ORLANDO FLA TOURIST DEV TAX RE		05/20/2020	UMB BANK		659,544	550,000	664,521	633,859		(5,298)		(5,298)		628,561		30,982	30,982	15,354	11/01/2025	2FE
70105R-CG-0	PARKER COLO WTR & SANTN DIST		05/20/2020	UMB BANK		242,240	200,000	233,558			(984)		(984)		232,574		9,666	9,666	2,533	11/01/2037	1FE
70869P-HB-6	PENNSYLVANIA ECONOMIC DEV FING		05/05/2020	Various		2,202,967	2,150,000	2,538,849	2,219,931		(22,129)		(22,129)		2,197,803		5,164	5,164	81,868	02/01/2021	1FE
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL		05/05/2020	UMB BANK		125,726	110,000	136,465	124,680		(1,278)		(1,278)		123,402		2,323	2,323	2,383	12/01/2023	1FE
709224-B7-3	PENNSYLVANIA ST TPK COMMN TPK		06/11/2020	BARCLAYS		1,515,863	1,250,000	1,481,575	1,433,659		(11,087)		(11,087)		1,422,573		93,290	93,290	33,681	12/01/2026	1FE
709224-B8-1	PENNSYLVANIA ST TPK COMMN TPK		06/11/2020	BARCLAYS		617,525	500,000	597,340	579,537		(4,124)		(4,124)		575,413		42,112	42,112	13,472	12/01/2027	1FE
71783D-BE-4	PHILADELPHIA PA AUTH FOR INDL		05/01/2020	MATURED		375,000	375,000	389,561	378,448		(3,448)		(3,448)		375,000				9,375	05/01/2020	1FE
71783D-BG-9	PHILADELPHIA PA AUTH FOR INDL		04/03/2020	UMB BANK		538,625	500,000	541,255	528,498		(3,172)		(3,172)		525,326		13,299	13,299	10,833	05/01/2022	1FE
71883M-NY-6	PHOENIX SKY HARBOR INTL ARPT		06/26/2020	UMB BANK		113,540	100,000	110,086	110,035		(462)		(462)		109,573		3,967	3,967	2,211	07/01/2044	1FE
36005F-GC-3	PIEDMONT HEALTHCARE		04/29/2020	UMB BANK		113,083	100,000	111,426	111,270		(350)		(350)		110,920		2,163	2,163	1,933	07/01/2039	1FE
735351-DR-6	PORT ST LUCIE FLA UTIL SYS REV		05/28/2020	Various		743,087	615,000	718,972			(2,555)		(2,555)		716,417		26,670	26,670	6,494	05/01/2038	1FE
735240-T8-6	PORTLAND INTL AIRPORT OR		06/24/2020	UMB BANK		118,581	100,000	107,715			(106)		(106)		107,609		10,972	10,972	689	07/01/2040	1FE
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/01/2020	Various		6,050,800	5,935,000	5,230,812	5,724,740		328,960		328,960		6,053,700		(118,700)	(118,700)	338,363	05/01/2038	1
759861-CZ-8	RENO NEV SALES TAX REV		06/08/2020	RAYMOND JAMES & ASSOCIATES, INC.		273,415	250,000	278,910	270,426		(2,543)		(2,543)		267,883		5,532	5,532	6,563	06/01/2023	1FE
759861-DA-2	RENO NEV SALES TAX REV		06/17/2020	UMB BANK		277,555	250,000	282,158	274,438		(2,450)		(2,450)		271,988		5,567	5,567	6,875	06/01/2024	1FE
759861-DM-6	RENO NEV SALES TAX REV		06/10/2020	UMB BANK		286,230	250,000	283,448	279,316		(1,266)		(1,266)		278,050		8,180	8,180	6,632	06/01/2035	1FE
762244-EZ-0	RHODE IS ST HEALTH & EDL BLDG		06/03/2020	UMB BANK		1,386,463	1,300,000	1,526,642	1,396,157		(17,034)		(17,034)		1,379,123		7,340	7,340	36,111	05/15/2022	2FE
764603-BE-5	RICHMOND CNTY GA HOSP AUTH REV		05/21/2020	Various		564,247	550,000	631,857	569,984		(7,313)		(7,313)		562,671		1,576	1,576	23,847	01/01/2021	1FE
764603-BF-2	RICHMOND CNTY GA HOSP AUTH REV		06/25/2020	UMB BANK		480,672	450,000	529,479	481,377		(7,673)		(7,673)		473,704		6,968	6,968	22,375	01/01/2022	1FE
764603-BG-0	RICHMOND CNTY GA HOSP AUTH REV		05/05/2020	UMB BANK		217,202	200,000	239,486	219,654		(2,247)		(2,247)		217,408		(206)	(206)	8,500	01/01/2023	1FE
764603-BH-8	RICHMOND CNTY GA HOSP AUTH REV		06/24/2020	UMB BANK		1,132,494	1,000,000	1,213,940	1,122,547		(14,065)		(14,065)		1,108,482		24,012	24,012	48,694	01/01/2024	1FE
764603-BK-1	RICHMOND CNTY GA HOSP AUTH REV		06/23/2020	UMB BANK		931,258	780,000	971,693	909,276		(9,840)		(9,840)		899,436		31,821	31,821	38,350	01/01/2026	1FE
765433-LP-0	RICHMOND VA UTIL SYS REV		05/13/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,504,666	1,455,000	1,455,000							1,455,000		49,666	49,666	2,132	01/15/2024	1FE
765433-LQ-8	RICHMOND VA UTIL SYS REV		04/21/2020	RBC DOMINION SECURITIES		1,033,590	1,000,000	1,000,000							1,000,000		33,590	33,590	464	01/15/2025	1Z
772249-QY-7	ROCK HILL S C UTIL SYS REV		05/12/2020	UMB BANK		665,781	530,000	649,907	643,326		(4,204)		(4,204)		639,121		26,660	26,660	25,322	01/01/2034	1FE
775080-GB-4	ROGERS ARK SALES & USE TAX REV		06/03/2020	UMB BANK		1,698,499	1,450,000	1,611,762	1,592,202		(6,610)		(6,610)		1,585,591		112,907	112,907	37,861	11/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
775080-GC-2	ROGERS ARK SALES & USE TAX REV		06/24/2020	Various		4,733,510	4,000,000	4,428,720	4,376,988		(20,127)		(20,127)		4,356,861		376,649	376,649	115,000	11/01/2035	1FE
782816-AG-7	RUSSELLVILLE ARK WTR & SWR REV		05/12/2020	UMB BANK		130,960	120,000	139,397	127,346		(1,059)		(1,059)		126,287		4,672	4,672	5,217	07/01/2022	1FE
795681-HG-3	SALT LAKE CNTY UTAH MUN BLDG A		06/08/2020	UMB BANK		1,382,050	1,110,000	1,303,218	1,288,990		(8,853)		(8,853)		1,280,137		101,913	101,913	50,104	01/15/2040	1FE
79642G-AQ-5	SAN ANTONIO TEX WTR REV		06/02/2020	UMB BANK		480,926	375,000	436,793	428,069		(2,379)		(2,379)		425,691		55,235	55,235	10,365	05/15/2033	1FE
79766D-KU-2	SAN FRANCISCO CALIF CITY & CNT		06/10/2020	BARCLAYS		1,296,278	1,075,000	1,310,909	1,254,787		(11,906)		(11,906)		1,242,881		53,397	53,397	32,997	05/01/2026	1FE
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNT		06/22/2020	UMB BANK		247,534	200,000	251,572	250,074		(2,353)		(2,353)		247,721		(187)	(187)	7,889	05/01/2036	1FE
825485-WP-6	SHREVEPORT LA WTR & SWR REV		06/04/2020	UMB BANK		1,184,280	1,000,000	1,039,150	1,034,130		(1,431)		(1,431)		1,032,699		151,581	151,581	20,778	12/01/2033	2FE
825485-WQ-4	SHREVEPORT LA WTR & SWR REV		06/04/2020	UMB BANK		1,180,800	1,000,000	1,034,710	1,030,269		(1,266)		(1,266)		1,029,003		151,797	151,797	20,778	12/01/2034	2FE
825485-WR-2	SHREVEPORT LA WTR & SWR REV		05/21/2020	MESIROW FINANCIAL, INC.		1,490,603	1,275,000	1,314,755	1,309,678		(1,336)		(1,336)		1,308,342		182,261	182,261	24,792	12/01/2035	2FE
837123-GR-3	SOUTH CAROLINA ST PORTS AUTH P		05/18/2020	UMB BANK		753,758	750,000	794,745	760,985		(7,913)		(7,913)		753,072		686	686	32,257	07/01/2020	1FE
837123-HD-3	SOUTH CAROLINA ST PORTS AUTH P		06/19/2020	UMB BANK		618,390	500,000	580,210	569,300		(3,430)		(3,430)		565,870		52,520	52,520	24,444	07/01/2032	1FE
837123-HF-8	SOUTH CAROLINA ST PORTS AUTH P		06/08/2020	UMB BANK		366,795	300,000	345,606	339,428		(1,797)		(1,797)		337,630		29,165	29,165	14,125	07/01/2034	1FE
837123-KE-7	SOUTH CAROLINA ST PORTS AUTH P		04/29/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,652,235	1,500,000	1,648,530	1,645,255		(4,478)		(4,478)		1,640,777		11,458	11,458	34,833	07/01/2038	1FE
838536-KD-1	SOUTH JERSEY TRANSN AUTH N J T		04/30/2020	UMB BANK		835,695	750,000	956,490	953,002		(6,411)		(6,411)		946,591		(110,896)	(110,896)	19,792	11/01/2031	1FE
838536-KF-6	SOUTH JERSEY TRANSN AUTH N J T		04/30/2020	UMB BANK		219,044	200,000	254,022	253,112		(1,673)		(1,673)		251,439		(32,395)	(32,395)	5,278	11/01/2033	1FE
839423-CR-9	SOUTH PLACER WASTEWATER AUTH CALIF		06/23/2020	UMB BANK		719,690	500,000	670,515			(1,919)		(1,919)		668,596		51,094	51,094	3,958	11/01/2032	1FE
841438-JZ-8	SOUTHEAST MO ST UNIV SYS FACS		04/07/2020	UMB BANK		354,096	305,000	378,624	349,397		(2,183)		(2,183)		347,214		6,882	6,882	7,964	04/01/2025	1FE
847184-VU-9	SPARTANBURG S C WATERWORKS REVENUE		05/29/2020	SIMS, HERBERT J., & COMPANY, INC.		1,041,200	1,000,000	1,000,000							1,000,000		41,200	41,200	324	06/01/2039	1FE
847184-VV-7	SPARTANBURG S C WATERWORKS REVENUE		06/04/2020	UMB BANK		351,234	340,000	340,000							340,000		11,234	11,234	287	06/01/2043	1FE
490580-ES-2	SPECTRUM HEALTH SYSTEM		06/30/2020	UMB BANK		328,716	300,000	300,000	300,000						300,000		28,716	28,716	5,915	07/15/2030	1FE
850269-DU-2	SPRINGDALE ARK SALES & USE TAX		05/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		2,040,843	1,870,000	1,966,847	1,941,773		(5,566)		(5,566)		1,936,206		104,637	104,637	44,880	04/01/2030	1FE
850777-HW-6	SPRINGFIELD MASS WTR & SWR COM		05/06/2020	UMB BANK		629,948	535,000	608,707	607,790		(2,401)		(2,401)		605,390		24,558	24,558	10,099	04/15/2036	1FE
804833-FD-8	ST JOSEPHS-CANDLER HLTH		06/02/2020	UMB BANK		86,244	75,000	80,831	80,772		(224)		(224)		80,548		5,696	5,696	1,617	07/01/2043	1FE
858620-2U-0	STEPHEN F AUSTIN ST UNIV TEX U		04/30/2020	UMB BANK		414,936	350,000	405,601	401,091		(1,737)		(1,737)		399,354		15,582	15,582	9,674	10/15/2033	1FE
858620-2Y-2	STEPHEN F AUSTIN ST UNIV TEX U		05/05/2020	UMB BANK		1,109,000	1,000,000	1,025,020	1,023,045		(782)		(782)		1,022,263		86,737	86,737	22,444	10/15/2037	1FE
858620-2Z-9	STEPHEN F AUSTIN ST UNIV TEX U		06/16/2020	Various		1,296,322	1,150,000	1,173,127	1,171,306		(870)		(870)		1,170,437		125,885	125,885	29,083	10/15/2038	1FE
858620-Y7-6	STEPHEN F AUSTIN ST UNIV TEX U		05/14/2020	UMB BANK		234,914	210,000	258,327	236,639		(2,605)		(2,605)		234,033		881	881	6,213	10/15/2023	1FE
756872-LD-7	TEXAS CHRISTIAN UNIVERSITY		05/28/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,602,720	1,500,000	1,500,000							1,500,000		102,720	102,720	14,933	03/15/2035	1FE
756872-LE-5	TEXAS CHRISTIAN UNIVERSITY		05/11/2020	UMB BANK		1,060,860	1,000,000	1,000,000							1,000,000		60,860	60,860	9,490	03/15/2040	1FE
756872-LF-2	TEXAS CHRISTIAN UNIVERSITY		05/11/2020	UMB BANK		525,440	500,000	500,000							500,000		25,440	25,440	4,860	03/15/2045	1FE
882669-BK-9	TEXAS PUB FIN AUTH LEASE REV		06/11/2020	UMB BANK		2,172,322	1,800,000	2,024,622	2,013,483		(9,459)		(9,459)		2,004,024		168,298	168,298	62,356	02/01/2035	1FE
882669-BP-8	TEXAS PUB FIN AUTH LEASE REV		06/04/2020	UMB BANK		1,195,690	1,000,000	1,110,350	1,104,919		(4,479)		(4,479)		1,100,439		95,251	95,251	34,111	02/01/2039	1FE
88278P-A6-1	TEXAS ST UNIV SYS		06/18/2020	UMB BANK		2,195,935	1,880,000	2,126,336	2,125,411		(9,511)		(9,511)		2,115,900		80,035	80,035	32,797	03/15/2036	1FE
882854-D5-8	TEXAS WATER DEV BRD		04/01/2020	STIFEL CAPITAL MARKETS		4,888,480	4,000,000	4,753,040	4,629,915		(19,238)		(19,238)		4,610,677		277,803	277,803	134,444	08/01/2030	1FE
882854-J2-9	TEXAS WATER DEV BRD		04/03/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,135,970	1,000,000	1,049,340	1,042,270		(1,180)		(1,180)		1,041,090		94,880	94,880	39,111	10/15/2035	1FE
882854-P5-5	TEXAS WATER DEV BRD		05/26/2020	Various		2,619,350	2,000,000	2,334,260	2,298,643		(11,929)		(11,929)		2,286,714		332,636	332,636	61,111	10/15/2032	1FE
882854-P7-1	TEXAS WATER DEV BRD		05/19/2020	FIRST TENNESSEE BANK		1,199,720	1,000,000	1,041,050	1,036,767		(1,399)		(1,399)		1,035,368		164,352	164,352	24,000	10/15/2034	1FE
882854-Z6-2	TEXAS WATER DEV BRD		05/05/2020	UMB BANK		3,432,033	3,000,000	3,390,780	3,383,009		(11,058)		(11,058)		3,371,951		60,082	60,082	55,056	10/15/2044	1FE
890630-EG-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		06/01/2020	MATURED		2,070,000	2,070,000	2,253,361	2,077,690		(7,690)		(7,690)		2,070,000				51,750	06/01/2020	2FE
89546R-PU-2	TRI-CNTY MET TRANSN DIST ORE R		06/23/2020	UMB BANK		350,871	300,000	316,852	314,304		(735)		(735)		313,569		37,302	37,302	8,800	10/01/2033	1FE
89546R-RN-6	TRI-CNTY MET TRANSN DIST ORE R		06/17/2020	UMB BANK		267,196	200,000	259,658	258,394		(2,604)		(2,604)		255,790		11,406	11,406	6,944	09/01/2034	1FE
89546R-RT-3	TRI-CNTY MET TRANSN DIST ORE R		05/28/2020	UMB BANK		243,744	200,000	231,078	230,436		(1,182)		(1,182)		229,255		14,489	14,489	5,156	09/01/2039	1FE
914072-5B-5	UNIVERSITY ARK UNIV REV		04/30/2020	RAYMOND JAMES & ASSOCIATES, INC.		2,118,405	1,975,000	1,975,000	1,975,000						1,975,000		143,405	143,405	30,256	11/01/2035	1FE
914233-J9-3	UNIVERSITY CONN		05/05/2020	UMB BANK		1,852,923	1,715,000	1,976,812	1,852,242		(15,340)		(15,340)		1,836,902		16,021	16,021	69,525	01/15/2023	1FE
914233-M9-9	UNIVERSITY CONN		05/04/2020	UMB BANK		581,136	550,000	624,888	581,554		(4,959)		(4,959)		576,595		4,540	4,540	21,639	01/15/2022	1FE
914233-P3-9	UNIVERSITY CONN		06/17/2020	UMB BANK		1,289,811	1,140,000	1,271,260	1,236,819		(8,852)		(8,852)		1,227,967		61,844	61,844	35,678	04/15/2024	1FE
914233-Q2-0	UNIVERSITY CONN		05/01/2020	JPMORGAN CHASE & CO.		10,142,197	8,605,000	9,743,269	9,578,842		(35,194)		(35,194)		9,543,649		598,548	598,548	239,028	04/15/2031	1FE
914233-Q3-8	UNIVERSITY CONN		05/01/2020	JPMORGAN CHASE & CO.		7,920,327	6,765,000	7,629,432	7,504,832		(26,681)		(26,681)		7,478,150		442,176	442,176	187,917	04/15/2032	1FE
914233-Q5-3	UNIVERSITY CONN		05/01/2020	JPMORGAN CHASE & CO.		8,003,103	6,900,000	7,707,852	7,592,011		(24,833)		(24,833)		7,567,178		435,925	435,925	191,667	04/15/2034	1FE
914233-Q6-1	UNIVERSITY CONN		05/01/2020	JPMORGAN CHASE & CO.		6,184,600	5,350,000	5,957,386	5,870,441		(18,645)		(18,645)		5,851,796		332,804	332,804	148,611	04/15/2035	1FE
914233-U9-0	UNIVERSITY CONN		05/07/2020	UMB BANK		1,094,220	1,000,000	1,074,280	1,069,862		(2,496)		(2,496)		1,067,366		26,854	26,854	21,111	11/01/2037	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
914233-V2-4	UNIVERSITY CONN		05/06/2020	UMB BANK		1,089,560	1,000,000	1,070,880	1,066,672		(2,322)		(2,322)		1,064,349		25,211	25,211	20,778	11/01/2038	1FE
914716-R3-1	UNIVERSITY N C		05/29/2020	UMB BANK		209,184	200,000	200,683			(42)		(42)		200,641		8,543	8,543	1,447	04/01/2025	1FE
914703-HV-8	UNIVERSITY NORTH ALA		04/29/2020	MESIROW FINANCIAL, INC.		1,469,217	1,310,000	1,453,052	1,451,411		(4,191)		(4,191)		1,447,220		21,997	21,997	24,308	11/01/2038	1FE
914703-HW-6	UNIVERSITY NORTH ALA		04/29/2020	MESIROW FINANCIAL, INC.		1,844,634	1,650,000	1,825,626	1,823,614		(5,137)		(5,137)		1,818,477		26,157	26,157	30,617	11/01/2039	1FE
914703-HX-4	UNIVERSITY NORTH ALA		04/29/2020	MESIROW FINANCIAL, INC.		1,944,611	1,745,000	1,925,939	1,923,869		(5,285)		(5,285)		1,918,584		26,026	26,026	32,379	11/01/2040	1FE
70917S-6W-8	UNIVERSITY OF PENNSYLVANIA HLTH SY		06/30/2020	UMB BANK		1,172,290	1,000,000	1,094,110	1,093,503		(4,275)		(4,275)		1,089,227		83,063	83,063	23,000	08/15/2044	1FE
914845-RP-9	UNIVERSITY SOUTH ALA UNIV REVS		06/08/2020	UMB BANK		127,419	100,000	114,464	113,367		(550)		(550)		112,817		14,602	14,602	3,458	04/01/2035	1FE
915183-H9-1	UNIVERSITY UTAH UNIV REVS		06/09/2020	UMB BANK		151,505	125,000	133,749	132,645		(347)		(347)		132,298		19,207	19,207	4,306	08/01/2034	1FE
91523N-TZ-9	UNIVERSITY WASH UNIV REVS		04/01/2020	Various															399	04/01/2022	1FE
91523N-UA-2	UNIVERSITY WASH UNIV REVS		05/12/2020	UMB BANK		1,021,280	1,000,000	1,000,000							1,000,000		21,280	21,280	2,210	04/01/2023	1FE
91523N-UB-0	UNIVERSITY WASH UNIV REVS		04/29/2020	UMB BANK		1,643,892	1,615,000	1,615,000							1,615,000		28,892	28,892	2,882	04/01/2024	1FE
91523N-UC-8	UNIVERSITY WASH UNIV REVS		04/06/2020	PIPER JAFFRAY INC.		2,085,375	2,075,000	2,075,000							2,075,000		10,375	10,375	1,804	04/01/2025	1FE
917328-SW-7	UTAH ASSD MUN PWR SYS REV		05/11/2020	UMB BANK		933,648	885,000	885,000	885,000						885,000		48,648	48,648	11,063	04/01/2025	1FE
917547-ZR-5	UTAH ST BLDG OWNERSHIP AUTH LE		05/15/2020	MATURED		375,000	375,000	401,554	379,581		(4,581)		(4,581)		375,000				9,375	05/15/2020	1FE
91754R-B2-2	UTAH ST BRD REGENTS REV		04/23/2020	UMB BANK		107,535	100,000	110,712	106,371		(931)		(931)		105,441		2,094	2,094	3,278	03/01/2022	1FE
917572-ZD-4	UTAH WTR FIN AGY REV		06/04/2020	UMB BANK		120,927	100,000	111,530	111,005		(466)		(466)		110,539		10,388	10,388	3,078	03/01/2036	1FE
927793-C8-0	VIRGINIA COMWLTH TRANSN BRD TR		05/08/2020	Various		976,265	900,000	1,021,392	966,353		(9,732)		(9,732)		956,621		19,644	19,644	21,708	05/15/2022	1FE
041438-GV-8	VIRGINIA HOSPITAL CTR ARLINGTON HE		06/19/2020	UMB BANK		130,750	100,000	118,483			(144)		(144)		118,339		12,411	12,411	458	07/01/2033	1FE
041438-GZ-9	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/29/2020	UMB BANK		515,820	400,000	466,292			(139)		(139)		466,153		49,667	49,667	500	07/01/2037	1FE
041438-HA-3	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		848,920	800,000	835,880							835,880		13,040	13,040		07/01/2038	1Z
041438-HB-1	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,057,610	1,000,000	1,041,380							1,041,380		16,230	16,230		07/01/2039	1Z
041438-HC-9	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		1,054,090	1,000,000	1,037,920							1,037,920		16,170	16,170		07/01/2040	1Z
041438-HD-7	VIRGINIA HOSPITAL CTR ARLINGTON HE		05/07/2020	JPMORGAN CHASE & CO.		3,118,950	3,000,000	3,072,690							3,072,690		46,260	46,260		07/01/2045	1Z
928172-3U-7	VIRGINIA ST PUB BLDG AUTH PUB		04/07/2020	UMB BANK		144,946	125,000	141,080	140,208		(383)		(383)		139,824		5,122	5,122	3,444	08/01/2036	1FE
928172-3W-3	VIRGINIA ST PUB BLDG AUTH PUB		04/01/2020	PIPER JAFFRAY INC.		11,699,479	10,310,000	11,557,510	11,490,104		(27,806)		(27,806)		11,462,299		237,180	237,180	277,224	08/01/2038	1FE
928172-6H-3	VIRGINIA ST PUB BLDG AUTH PUB		05/15/2020	RAYMOND JAMES & ASSOCIATES, INC.		254,590	250,000	250,000							250,000		4,590	4,590	289	08/01/2022	1FE
928172-6J-9	VIRGINIA ST PUB BLDG AUTH PUB		05/13/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,104,455	1,075,000	1,075,000							1,075,000		29,455	29,455	1,140	08/01/2023	1FE
928172-6K-6	VIRGINIA ST PUB BLDG AUTH PUB		05/29/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,039,800	1,000,000	1,000,000							1,000,000		39,800	39,800	2,072	08/01/2024	1FE
956441-AK-5	WEST VIEW PA WTR AUTH WTR REV		04/24/2020	UMB BANK		210,177	165,000	203,021	195,992		(1,168)		(1,168)		194,824		15,353	15,353	3,735	11/15/2027	1FE
977100-GU-4	WISCONSIN ST GEN FD ANNUAL APP		05/08/2020	UMB BANK		254,830	250,000	250,000							250,000		4,830	4,830	1,063	05/01/2022	1FE
977100-GW-0	WISCONSIN ST GEN FD ANNUAL APP		05/14/2020	RBC DOMINION SECURITIES		2,058,620	2,000,000	2,000,000							2,000,000		58,620	58,620	9,495	05/01/2024	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						505,942,061	451,237,715	501,165,090	418,649,115		(1,986,175)		(1,986,175)		488,868,075		16,958,185	16,958,185	12,579,105	XXX	XXX
40538C-AR-1	14-1A_HLA CLO		04/18/2020	SCHEDULED REDEMPTION		2,477,552	2,477,552	2,477,552	2,477,552						2,477,552				38,752	04/18/2026	1FE
002824-BH-2	ABBOTT LABORATORIES		04/15/2020	JPMORGAN CHASE & CO.		1,444,890	1,000,000	1,033,370	1,032,684		(187)		(187)		1,032,497		412,393	412,393	18,647	11/30/2046	1FE
00287Y-BU-2	ABBVIE INC		06/04/2020	CITIGROUP GLOBAL MARKETS		10,769,600	10,000,000	9,988,100	9,988,271		674		674		9,988,945		780,655	780,655	161,431	11/21/2026	2FE
024747-AF-4	ABC SUPPLY CO INC		05/04/2020	Various		4,811,893	5,082,000	5,082,000	5,082,000						5,082,000		(270,108)	(270,108)	104,147	01/15/2028	4FE
00404A-AJ-8	ACADIA HEALTHCARE CO INC		06/11/2020	BANK OF AMERICA/MERRILL LYNCH		947,240	952,000	968,442	962,542		(4,308)		(4,308)		958,234		(10,994)	(10,994)	44,625	02/15/2023	4FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		06/11/2020	BANK OF AMERICA/MERRILL LYNCH		1,232,193	1,211,000	1,231,947	1,227,112		(3,234)		(3,234)		1,223,878		8,314	8,314	62,097	03/01/2024	4FE
00507U-AR-2	ACTAVIS FUNDING SCS		05/26/2020	EXCHANGE		5,013,885	5,000,000	5,044,100	5,016,878		(2,994)		(2,994)		5,013,885				120,271	03/15/2022	2FE
00724P-AB-5	ADOBE INC		06/16/2020	U.S. BANCORP		5,267,650	5,000,000	4,989,350			765		765		4,990,115		277,535	277,535	35,625	02/01/2025	1FE
00115A-AM-1	AEP TRANSMISSION COMPANY LLC		04/15/2020	Various		9,596,198	8,500,000	8,496,940			2		2		8,496,942		1,099,256	1,099,256	10,139	04/01/2050	1FE
00774M-AG-0	AERCAP IRELAND CAPITAL DAC	D	05/08/2020	MORGAN STANLEY		12,750,000	15,000,000	16,126,698	16,121,238		(65,330)		(65,330)		16,055,909		(3,305,909)	(3,305,909)	409,771	10/01/2025	2FE
00774M-AH-8	AERCAP IRELAND CAPITAL DAC	D	05/12/2020	SEAPORT GROUP		8,930,000	9,500,000	9,488,220	9,491,923		1,461		1,461		9,493,384		(563,384)	(563,384)	172,561	12/16/2021	2FE
00772B-AF-8	AERCAP IRELAND CAPITAL LTD	D	05/11/2020	MORGAN STANLEY		1,930,000	2,000,000	2,040,466	2,010,487		(2,740)		(2,740)		2,007,747		(77,747)	(77,747)	44,500	05/15/2021	2FE
00130H-BT-1	AES CORPORATION (THE)		06/05/2020	Various		12,860,387	12,726,000	12,674,361	12,711,737		(8,236)		(8,236)		12,703,501		(224,894)	(224,894)	726,443	05/15/2023	3FE
00130H-CA-1	AES CORPORATION (THE)		06/05/2020	Various		1,578,115	1,540,000	1,478,400			3,635		3,635		1,482,035		49,880	49,880	61,600	03/15/2023	3FE
02660T-FJ-7	AHM_05-2 RMBS		05/20/2020	Various		6,472,423	9,214,684	5,951,270	5,757,103		(76,957)		(76,957)		5,680,146		792,277	792,277	167,923	01/25/2041	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
02660V-AY-4	AHMA_05-2 RMBS		05/26/2020	SCHEDULED REDEMPTION			35	15	13		(13)		(13)							03/25/2036	1FM
00138C-AH-1	AIG GLOBAL FUNDING		06/30/2020	WELLS FARGO		10,017,100	10,000,000	10,000,000	10,000,000						10,000,000		17,100	17,100	103,791	06/25/2021	1FE
00900L-AG-9	AIMCO 2015-AA CLO		04/15/2020	SCHEDULED REDEMPTION			126,369	126,369	126,369						126,369				1,777	01/15/2028	1FE
00900G-AA-3	AIMCO_18-AA CLASS X CLO		04/17/2020	SCHEDULED REDEMPTION			18,750	18,750	18,750						18,750				235	04/17/2031	1FE
009089-AB-9	AIR CANADA	A	05/15/2020	SCHEDULED REDEMPTION			159,413	159,413	162,772		(2,343)		(2,343)		159,413				4,284	11/15/2022	2FE
00912X-BE-3	AIR LEASE CORPORATION		05/14/2020	TD SECURITIES			8,726,160	9,440,000	9,692,331		(39,284)		(39,284)		9,620,964		(894,804)	(894,804)	274,696	01/15/2022	2FE
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		05/15/2020	MORGAN STANLEY			4,539,735	4,500,000	4,483,620		18		18		4,483,638		56,097	56,097	6,650	05/15/2050	1FE
009158-BB-1	AIR PRODUCTS AND CHEMICALS INC		06/02/2020	MORGAN STANLEY			6,478,794	6,300,000	6,298,677		21		21		6,298,698		180,096	180,096	8,663	10/15/2025	1FE
00928Q-AG-6	AIRCASTLE LTD		04/15/2020	MATURED			2,500,000	2,500,000	2,603,750	2,506,669	(6,669)		(6,669)		2,500,000				95,313	04/15/2020	2FE
013092-AD-3	ALBERTSONS COMPANIES INC		06/24/2020	BARCLAYS			2,303,438	2,275,000	2,275,000						2,275,000		28,438	28,438	31,186	02/15/2023	4FE
013817-AU-5	ALCOA INC		04/06/2020	CALLED @ 102.015			433,564	425,000	409,063	422,518	1,043		1,043		423,561		1,439	1,439	25,335	08/15/2020	3FE
013817-AV-3	ALCOA INC		05/07/2020	Various			620,930	600,000	570,000	591,680	2,056		2,056		593,737		(2,857)	(2,857)	47,561	04/15/2021	3FE
019736-AF-4	ALLISON TRANSMISSION INC		06/19/2020	BARCLAYS			5,799,275	5,510,000	5,569,194	5,564,911	(2,895)		(2,895)		5,562,016		237,259	237,259	181,639	06/01/2029	3FE
02005N-BF-6	ALLY FINANCIAL INC		06/30/2020	Market Axess			777,846	728,000	778,905	773,387	(3,428)		(3,428)		769,959		7,887	7,887	25,814	11/20/2025	3FE
02005N-BG-4	ALLY FINANCIAL INC		06/10/2020	GOLDMAN, SACHS & CO.			3,013,682	2,959,000	2,976,300	2,969,117	(3,458)		(3,458)		2,965,659		48,023	48,023	82,790	04/15/2021	2FE
023135-BR-6	AMAZON.COM INC		06/18/2020	BANK OF AMERICA/MERRILL LYNCH			4,534,650	4,500,000	4,498,515		11		11		4,498,526		36,124	36,124	2,850	06/03/2027	1FE
023135-BS-4	AMAZON.COM INC		06/29/2020	Various			10,091,840	10,000,000	9,988,900		73		73		9,988,973		102,867	102,867	10,583	06/03/2030	1FE
023135-BT-2	AMAZON.COM INC		06/02/2020	JPMORGAN CHASE & CO.			9,215,128	9,250,000	9,155,373		6		6		9,155,378		59,749	59,749	642	06/03/2050	1FE
023135-BU-9	AMAZON.COM INC		06/02/2020	CITIGROUP GLOBAL MARKETS			6,845,648	6,750,000	6,670,080		3		3		6,670,083		175,564	175,564	506	06/03/2060	1Z
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2020	SCHEDULED REDEMPTION			106,422	106,422	99,179	99,718	6,704		6,704		106,422				1,596	04/15/2030	1FE
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2020	SCHEDULED REDEMPTION			128,351	128,351	116,353	120,960	12,248		12,248		128,351				2,086	04/15/2030	1FE
02376R-AC-6	AMERICAN AIRLINES GROUP INC		06/16/2020	GOLDMAN, SACHS & CO.			1,097,600	1,568,000	1,568,000	1,568,000					1,568,000		(470,400)	(470,400)	42,902	06/01/2022	4FE
02376R-AE-2	AMERICAN AIRLINES GROUP INC		04/14/2020	BAIRD (ROBERT W.) & CO. INC.			1,831,125	2,850,000	2,569,875		5,834		5,834		2,575,709		(744,584)	(744,584)	15,141	03/01/2025	4FE
02377A-AA-6	AMERICAN AIRLINES PASS ABS		04/01/2020	SCHEDULED REDEMPTION			374,348	374,348	374,348	374,348					374,348				6,925	04/01/2028	1FE
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING IN		04/07/2020	BARCLAYS			1,646,670	2,168,000	2,197,394	681,432	(1,506)		(1,506)		2,196,668		(549,998)	(549,998)	70,487	04/01/2025	4FE
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY IN		06/18/2020	CITIGROUP GLOBAL MARKETS			4,271,610	4,200,000	4,198,152		49		49		4,198,201		73,409	73,409	28,712	03/01/2030	2FE
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN		05/19/2020	RBC DOMINION SECURITIES			4,031,454	4,200,000	4,192,818		30		30		4,192,848		(161,394)	(161,394)	28,817	03/01/2050	2FE
00175P-AB-9	AMN HEALTHCARE INC		05/29/2020	SUNTRUST INVESTMENT SERVICES, INC.			298,375	308,000	284,900		429		429		285,329		13,046	13,046	9,536	10/01/2027	3FE
03674X-AF-3	ANTERO RESOURCES CORP		04/30/2020	Various			3,717,587	8,582,000	7,054,843	4,774,398	405,997		94,883		500,879		7,159,097		(3,441,510)	(3,441,510)	172,834	06/01/2023	4FE
03674X-AJ-5	ANTERO RESOURCES CORP		05/08/2020	BANK OF AMERICA/MERRILL LYNCH			336,738	554,000	472,285	415,500	61,479		4,427		65,906		481,406		(144,668)	(144,668)	19,313	03/01/2025	4FE
036752-AM-5	ANTHEM INC		05/19/2020	WELLS FARGO			4,589,955	4,500,000	4,488,660		10		10		4,488,670		101,285	101,285	6,250	05/15/2050	2FE
037411-BE-4	APACHE CORPORATION		05/22/2020	Various			9,341,220	11,500,000	11,482,175	11,484,128	541		541		11,484,668		(2,143,448)	(2,143,448)	288,458	10/15/2028	2FE
03767C-AB-6	APID 17-28A A1B CLO		06/17/2020	CITIGROUP GLOBAL MARKETS			3,834,000	4,000,000	3,736,000		18,352		18,352		3,754,352		79,648	79,648	44,926	01/20/2031	1FE
037833-AZ-3	APPLE INC		04/02/2020	BANK OF AMERICA/MERRILL LYNCH			10,514,100	10,000,000	10,603,600		(8,951)		(8,951)		10,594,649		(80,549)	(80,549)	39,583	02/09/2025	1FE
037833-DV-9	APPLE INC		06/03/2020	Jane Street Execution Services, LLC			5,244,772	5,200,000	5,185,856		311		311		5,186,167		58,605	58,605	2,600	05/11/2023	1FE
038222-AN-5	APPLIED MATERIALS INC		06/29/2020	BANK OF AMERICA/MERRILL LYNCH			5,102,150	5,000,000	4,980,850		156		156		4,981,006		121,144	121,144	7,778	06/01/2030	1FE
03837P-AA-5	AQFIT_17-A ABS		05/27/2020	Various			1,752,301	1,756,410	1,756,194	1,756,273	19		19		1,756,292		(3,991)	(3,991)	28,939	11/15/2035	1FE
038370-AA-0	AQFIT_19-A ABS		05/27/2020	Various			2,523,740	2,541,493	2,541,098	2,541,149	89		89		2,541,237		(17,497)	(17,497)	35,256	08/15/2029	1FE
03966V-AB-3	ARCONIC CORP		04/29/2020	MIZUHO SECURITIES USA INC.			2,412,000	2,400,000	2,400,000						2,400,000		12,000	12,000		05/15/2025	1Z
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	06/02/2020	MORGAN STANLEY			4,851,000	4,800,000	4,813,436	2,820,291	(262)		(262)		4,812,944		38,056	38,056	68,551	08/15/2026	3FE
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	D	05/27/2020	Various			3,695,875	3,775,000	3,633,438						3,633,438		62,438	62,438		08/15/2027	1Z
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG		06/11/2020	Various			924,698	887,000	906,958	900,532	(1,792)		(1,792)		898,740		1,565	1,565	68,151	02/15/2025	4FE
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG		06/08/2020	CALLED @ 101.063			1,863,602	1,844,000	1,784,070	1,799,653	6,742		6,742		1,806,395		37,605	37,605	76,855	09/15/2022	3FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC/ARDAG		06/08/2020	GOLDMAN, SACHS & CO.			528,805	500,000	500,000						500,000		28,805	28,805	4,521	04/30/2025	4FE
04046L-AA-9	ARIVO 19-1 A ABS		06/03/2020	Various			5,274,607	5,276,111	5,275,896	5,275,902	49		49		5,275,951		(1,344)	(1,344)	71,312	07/15/2024	1FE
007036-PC-4	ARMT_05-6A RMBS		04/25/2020	DIRECT			11,873	2,767	5,284		9,200		9,200		4,145		(4,145)	(4,145)	40	11/25/2035	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
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC.		04/01/2020	Various		2,000	2,000	2,000							2,000				11	03/01/2030	4FE
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		04/07/2020	GOLDMAN, SACHS & CO.		1,331,640	3,888,000	3,731,980	3,100,680	643,156	4,313		647,469		3,748,149		(2,416,509)	(2,416,509)	119,448	11/01/2026	4FE
045054-AD-5	ASHTEAD CAPITAL INC	C	06/25/2020	Market Axess		723,293	708,000	708,000	708,000						708,000		15,293	15,293	25,473	08/15/2025	2FE
00206R-KA-9	AT&T INC		06/05/2020	JPMORGAN CHASE & CO.		4,563,135	4,500,000	4,482,585			9		9		4,482,594		80,541	80,541	5,019	06/01/2051	2FE
05068M-69-5	AUCT PT 2006-6B ABS		04/27/2020	DISTRIBUTION		28											28	28		04/10/2026	2FE
05069G-30-9	AUCT PT 2006-7B ABS		05/15/2020	DISTRIBUTION		13											13	13		06/08/2026	3FE
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		06/01/2020	DISTRIBUTION		10											10	10		06/01/2027	2FE
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		05/22/2020	DISTRIBUTION		13											13	13		06/08/2026	3FE
05369A-AE-1	AVIATION CAPITAL GROUP LLC		06/02/2020	TD SECURITIES		7,607,251	8,400,000	8,400,000	8,400,000						8,400,000		(792,749)	(792,749)	119,243	07/30/2021	2FE
05454N-AA-7	AXALTA COATING SYSTEMS US HOLDINGS	C	06/02/2020	STIFEL CAPITAL MARKETS		2,020,000	2,000,000	2,000,000							2,000,000		20,000	20,000		06/30/2027	1Z
12655X-AA-8	AZEK CO LLC/THE		06/24/2020	CALLED @ 107.125		1,012,331	945,000	935,550			175		175		935,725		9,275	9,275	77,805	05/15/2025	1Z
058928-AA-0	BAFC 2006-B 1A1 RMBS		06/01/2020	Various		305,377	358,590	211,259	250,372		3,387		3,387		253,759		51,618	51,618	7,274	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		06/04/2020	Various		347,900	378,379	221,489	189,444		(6,206)		(6,206)		183,238		164,663	164,663	2,731	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		06/01/2020	SCHEDULED REDEMPTION		429,117	443,081	400,774	416,102		26,458		26,458		429,117				11,998	08/25/2053	1FM
059522-AC-6	BAFC_07-C RMBS		06/25/2020	Various		840,624	933,006	591,825	720,985		20,588		20,588		741,573		99,051	99,051	6,968	09/25/2049	1FM
05724B-AA-7	BAKER HUGHES HOLDINGS LLC		05/06/2020	GOLDMAN, SACHS & CO.		4,603,500	4,500,000	4,500,000							4,500,000		103,500	103,500	3,925	05/01/2030	1FE
07386H-SQ-5	BALTA_05-4 RMBS		06/25/2020	SCHEDULED REDEMPTION		92,688	92,688	92,775	93,016		(328)		(328)		92,688				740	04/25/2035	1FM
05971K-AE-9	BANCO SANTANDER SA	D	05/26/2020	IMPERIAL CAPITAL, LLC		6,716,358	6,600,000	6,600,000							6,600,000		116,358	116,358		05/28/2025	2FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		05/19/2020	DISTRIBUTION		1									1		1	1		08/21/2027	2FE
06051G-HV-4	BANK OF AMERICA CORP		05/11/2020	GOLDMAN, SACHS & CO.		2,612,150	2,500,000	2,500,000	2,500,000						2,500,000		112,150	112,150	64,324	07/23/2030	1FE
06051G-HX-0	BANK OF AMERICA CORP		05/19/2020	Various		11,366,890	11,000,000	11,000,000	11,000,000						11,000,000		366,890	366,890	181,612	10/22/2030	1FE
06051G-HZ-5	BANK OF AMERICA CORP		05/11/2020	JPMORGAN CHASE & CO.		4,065,150	4,100,000	4,100,000							4,100,000		(34,850)	(34,850)	25,584	02/13/2031	1FE
06051G-JA-8	BANK OF AMERICA CORP		04/22/2020	Various		21,990,859	19,300,000	19,825,900			(718)		(718)		19,825,182		2,165,677	2,165,677	52,274	03/20/2051	1FE
06406R-AN-7	BANK OF NEW YORK MELLON CORP/THE		06/02/2020	CREDIT SUISSE		4,676,625	4,500,000	4,498,290			36		36		4,498,326		178,299	178,299	7,800	04/24/2025	1FE
05526D-BK-0	BAT CAPITAL CORP ABS	C	06/05/2020	JPMORGAN CHASE & CO.		2,208,640	2,000,000	2,000,000	2,000,000						2,000,000		208,640	208,640	72,163	09/06/2049	2FE
07090A-AL-7	BATLN_19-14A B2 CLO		04/01/2020	MORGAN STANLEY		14,782,500	15,000,000	15,000,000	15,000,000						15,000,000		(217,500)	(217,500)	319,480	04/20/2032	1FE
071734-AC-1	BAUSCH HEALTH COMPANIES INC		04/23/2020	CITIGROUP GLOBAL MARKETS		1,306,250	1,250,000	1,250,000	1,250,000						1,250,000		56,250	56,250	49,714	08/15/2027	3FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		2,519,400	2,470,000	2,655,250	2,649,441		(11,984)		(11,984)		2,637,457		(118,057)	(118,057)	145,524	01/15/2028	4FE
071734-AJ-6	BAUSCH HEALTH COMPANIES INC		04/06/2020	BARCLAYS		3,780,780	4,132,000	4,132,000	4,132,000						4,132,000		(351,220)	(351,220)	58,778	01/30/2030	4FE
071734-AK-3	BAUSCH HEALTH COMPANIES INC		05/20/2020	MORGAN STANLEY		4,755,713	4,725,000	4,725,000							4,725,000		30,713	30,713		02/15/2029	4FE
05531F-BD-4	BB&T CORP		04/02/2020	CREDIT SUISSE		14,088,340	14,000,000	13,983,340	13,991,199		1,357		1,357		13,992,555		95,785	95,785	265,067	09/03/2021	1FE
084664-CU-3	BERKSHIRE HATHAWAY FINANCE CORP		05/11/2020	RBC DOMINION SECURITIES		4,193,196	4,200,000	4,195,800			65		65		4,195,865		(2,669)	(2,669)	13,166	03/12/2030	1FE
085790-AX-1	BERRY PLASTICS CORP		06/22/2020	CALLED @ 100.000		1,308,000	1,308,000	1,319,445	1,311,093		(3,093)		(3,093)		1,308,000				40,795	05/15/2022	4FE
09062X-AG-8	BIOGEN INC		05/14/2020	BNP CAPITAL MARKETS		4,247,505	4,500,000	4,462,830			37		37		4,462,867		(215,362)	(215,362)	7,088	05/01/2050	2FE
09247X-AR-2	BLACKROCK INC		06/29/2020	WELLS FARGO		10,219,300	10,000,000	9,964,400			456		456		9,964,856		254,444	254,444	29,028	01/28/2031	1FE
09626Q-BE-6	BLUEM_14-2A CLO		05/08/2020	DEUTSCHE BANK AG		1,360,950	1,500,000	1,320,000			3,523		3,523		1,323,523		37,427	37,427	18,129	10/20/2030	1FE
09629T-AJ-7	BLUEM_18-1A CLO		05/08/2020	CITIGROUP GLOBAL MARKETS		2,256,725	2,500,000	2,118,750			11,891		11,891		2,130,641		126,084	126,084	26,479	07/30/2030	1FE
097023-BN-4	BOEING CO		04/09/2020	Various		13,192,010	13,950,000	13,736,757	13,859,431		8,864		8,864		13,868,295		(676,285)	(676,285)	139,810	10/30/2022	2FE
097023-BW-4	BOEING CO		06/01/2020	BARCLAYS		9,896,200	10,000,000	9,884,400	9,925,095		9,582		9,582		9,934,677		(38,477)	(38,477)	211,556	03/01/2023	2FE
097023-CB-9	BOEING CO		04/09/2020	CITIGROUP GLOBAL MARKETS		10,013,701	11,070,000	10,319,269	10,334,107		3,760		3,760		10,337,867		(324,166)	(324,166)	192,972	11/01/2048	2FE
097023-CN-3	BOEING CO		04/09/2020	GOLDMAN, SACHS & CO.		3,704,000	4,000,000	3,995,320	3,995,480		111		111		3,995,590		(291,590)	(291,590)	83,256	02/01/2030	2FE
097023-CX-1	BOEING CO		05/20/2020	Jane Street Execution Services, LLC		4,749,930	4,500,000	4,500,000							4,500,000		249,930	249,930	13,343	05/01/2060	2FE
09739D-AC-4	BOISE CASCADE CO		05/04/2020	WELLS FARGO		2,059,330	2,044,000	1,798,720			4,990		4,990		1,803,710		255,620	255,620	20,759	09/01/2024	3FE
103186-AB-8	BOXER PARENT CO INC		05/18/2020	JEFFERIES & COMPANY, INC.		2,405,769	2,360,000	2,360,000							2,360,000		45,769	45,769		10/02/2025	1Z
103304-BM-2	BOYD GAMING CORPORATION		04/24/2020	GOLDMAN, SACHS & CO.		1,875,775	2,090,000	2,186,663			(4,102)		(4,102)		2,182,561		(306,786)	(306,786)	76,612	04/01/2026	4FE
103304-BS-9	BOYD GAMING CORPORATION		05/14/2020	JPMORGAN CHASE & CO.		4,772,250	4,725,000	4,725,000							4,725,000		47,250	47,250		06/01/2025	1Z
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC.	C	04/07/2020	MITSUBISHI UFJ SECURITIES (USA)		1,853,155	1,816,000	1,815,893	1,814,282		56		56		1,814,338		38,818	38,818	31,674	04/14/2027	1FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	06/15/2020	SCHEDULED REDEMPTION		7,813	7,813	7,813	7,813						7,813				129	12/15/2032	1FE
11134L-AD-1	BROADCOM CORPORATION		04/23/2020	Various		12,982,650	12,666,000	12,624,998	12,643,924		3,288		3,288		12,647,212		(44,542)	(44,542)	673,409	01/15/2022	2FE
11134L-AF-6	BROADCOM CORPORATION		05/21/2020	EXCHANGE		21,887,447	21,900,000	21,880,425	21,886,143		1,250		1,250		21,887,393		54	54	674,794	01/15/2024	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
11134L-AP-4	BROADCOM CORPORATION		06/04/2020	BANK OF AMERICA/MERRILL LYNCH		6,814,451	6,473,000	6,471,266	6,471,697		105		105		6,471,802		342,649	342,649	181,491	01/15/2025	2FE
11135F-AD-3	BROADCOM INC		05/21/2020	EXCHANGE		52,664,492	53,000,000	52,585,540	52,636,161		27,151		27,151		52,663,312		1,180	1,180	1,152,750	10/15/2024	2FE
11135F-AE-1	BROADCOM INC		06/16/2020	Various		15,206,347	14,022,000	13,918,377	13,927,864		5,210		5,210		13,933,075		1,273,272	1,273,272	362,218	04/15/2026	2FE
11135F-AK-7	BROADCOM INC		06/18/2020	Various		26,643,359	24,210,000	22,826,263			9,180		9,180		22,835,442		3,805,605	3,805,605	68,178	09/15/2028	2FE
11135F-AM-3	BROADCOM INC		06/18/2020	PREPAYMENT FEE		293									293				293	09/15/2026	2FE
11135F-AT-8	BROADCOM INC		06/22/2020	BNP CAPITAL MARKETS		9,631,800	9,000,000	8,987,760			261		261		8,988,021		643,779	643,779	36,225	11/15/2025	2FE
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT	A	06/24/2020	MORGAN STANLEY		792,000	900,000	900,000							900,000		(108,000)	(108,000)	14,625	02/15/2030	4FE
07384M-4L-3	BSARM_04-10 RMBS		06/01/2020	Various		449,039	509,176	504,084	504,099		(60)		(60)		504,038		(54,999)	(54,999)	10,410	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		06/01/2020	SCHEDULED REDEMPTION		26,204	26,204	25,766	25,713		491		491		26,204				437	05/25/2037	1FM
07384M-6M-9	BSARM_04-12 RMBS		06/01/2020	SCHEDULED REDEMPTION		81,888	81,888	79,294	79,285		2,603		2,603		81,888				1,367	10/25/2051	1FM
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		06/22/2020	SUNTRUST INVESTMENT SERVICES, INC.		4,668,148	4,541,000	4,627,189	1,375,527		(7,909)		(7,909)		4,611,618		56,530	56,530	147,803	11/15/2024	3FE
121579-AH-9	BURLINGTON COAT FACTORY WAREHOUSE		04/13/2020	JPMORGAN CHASE & CO.		1,622,000	1,600,000	1,600,000							1,600,000		22,000	22,000		04/15/2025	1Z
05605H-AB-6	BWX TECHNOLOGIES INC		06/30/2020	MORGAN STANLEY		3,141,775	3,130,000	3,130,000							3,130,000		11,775	11,775	3,355	06/30/2028	3Z
05607B-AA-9	BXGNT_17-A ABS		06/02/2020	SCHEDULED REDEMPTION		80,004	80,004	80,002	80,003		1		1		80,004				522	10/04/2032	1FE
12673P-AH-8	CA INC		05/21/2020	EXCHANGE		15,473,966	15,480,000	15,466,068	15,472,912		1,011		1,011		15,473,923		44	44	427,248	08/15/2022	2FE
12803P-AB-4	CAJUN_17-1 ABS		05/29/2020	Various		4,251,938	4,587,500	4,509,742	4,754,216		(14,469)		(14,469)		4,519,272		(267,334)	(267,334)	158,952	08/20/2047	2FE
13123X-AZ-5	CALLON PETROLEUM COMPANY		05/12/2020	Various		701,440	4,052,000	3,667,060			8,745		8,745		3,675,805		(2,974,365)	(2,974,365)	86,465	07/01/2026	5FE
131347-CF-1	CALPINE CORP		06/18/2020	MORGAN STANLEY		2,907,000	2,850,000	2,828,625	2,830,352		1,528		1,528		2,831,881		75,120	75,120	112,436	01/15/2025	4FE
131347-CN-4	CALPINE CORP		06/10/2020	DEUTSCHE BANK AG		2,070,600	2,030,000	2,030,000	2,030,000						2,030,000		40,600	40,600	47,684	03/15/2028	4FE
13875L-AS-7	CANYC_14-1A BR CLO		05/08/2020	MUFG SECURITIES AMERICAS INC		452,000	500,000	420,750			3,635		3,635		424,385		27,615	27,615	4,938	01/30/2031	1FE
141781-BL-7	CARGILL INC		05/06/2020	Market Axess		13,587,345	13,500,000	13,485,960			176		176		13,486,136		101,209	101,209	7,734	07/23/2023	1FE
19421U-AB-0	CASL 19-A A2 ABS		06/25/2020	SCHEDULED REDEMPTION		200,278	200,278	200,205	200,212		66		66		200,278				1,435	12/28/2048	1FE
194204-AA-1	CASL_17-A ABS		06/25/2020	SCHEDULED REDEMPTION		179,044	179,044	181,326	181,020		(1,976)		(1,976)		179,044				887	11/26/2046	2FE
1248EP-CD-3	CCO HOLDINGS LLC		06/29/2020	BANK OF AMERICA/MERRILL LYNCH		1,430,179	1,397,000	1,408,938	1,408,525		(1,125)		(1,125)		1,407,400		22,779	22,779	49,768	03/01/2030	3FE
12510C-AA-9	CD&R SMOKEY BUYER INC		06/24/2020	UNION BANK OF SWITZERLAND		1,635,425	1,565,000	1,565,000							1,565,000		70,425	70,425		07/15/2025	4Z
12508E-AF-8	CDK GLOBAL INC		06/08/2020	Market Axess		2,003,702	1,900,000	1,954,625	1,951,726		(3,782)		(3,782)		1,947,945		55,757	55,757	48,628	06/01/2027	3FE
12513G-BE-8	CDW LLC / CDW FINANCE CORP		04/16/2020	JPMORGAN CHASE & CO.		3,333,000	3,300,000	3,300,000							3,300,000		33,000	33,000		05/01/2025	1Z
151290-BW-2	CEMEX SAB DE CV	D	06/02/2020	IMPERIAL CAPITAL, LLC		3,260,000	3,200,000	3,200,000							3,200,000		60,000	60,000		06/05/2027	3FE
15135B-AN-1	CENTENE CORPORATION		05/11/2020	EXCHANGE		5,952,459	5,788,000	5,958,155	2,866,474		(10,713)		(10,713)		5,945,762		6,697	6,697	154,804	01/15/2025	3FE
15135B-AQ-4	CENTENE CORPORATION		05/11/2020	EXCHANGE		4,153,404	4,187,000	4,151,829	4,152,085		1,340		1,340		4,153,424		(21)	(21)	76,616	12/15/2027	3FE
15135B-AU-5	CENTENE CORPORATION		05/11/2020	EXCHANGE		31,889,147	32,060,000	31,886,134			2,685		2,685		31,888,819		328	328	264,495	02/15/2030	3FE
15135B-AV-3	CENTENE CORPORATION		06/03/2020	STIFEL CAPITAL MARKETS		810,460	784,000	784,000							784,000		26,460	26,460	8,232	02/15/2030	3FE
156700-AW-6	CENTURYLINK INC		04/01/2020	MATURED		1,554,000	1,554,000	1,569,540	1,557,005		(3,005)		(3,005)		1,554,000				43,706	04/01/2020	4FE
165183-BS-2	CFII 18-2A D ABS		05/05/2020	MIZUHO SECURITIES USA INC.		2,771,250	3,000,000	2,999,184	2,999,365		48		48		2,999,413		228,163	228,163	48,043	08/15/2030	2FE
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		05/18/2020	STIFEL CAPITAL MARKETS		1,870,610	1,880,000	1,880,000							1,880,000		9,390	9,390	19,363	03/01/2025	1Z
161175-BV-5	CHARTER COMMUNICATIONS OPERATING L		05/19/2020	GOLDMAN, SACHS & CO.		4,380,255	4,500,000	4,464,765			58		58		4,464,823		84,568	84,568	15,725	04/01/2051	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2020	Various		765,514	861,134	564,779	564,722		11,447		11,447		576,168		189,346	189,346	16,293	03/25/2037	1FM
166764-BD-1	CHEVRON CORP		04/06/2020	BARCLAYS		5,294,800	5,000,000	5,506,400			(7,571)		(7,571)		5,498,829		204,029	204,029	65,134	11/17/2025	1FE
12551P-AE-2	CIFC_12-2RA-B CLO		05/08/2020	CREDIT SUISSE		2,572,075	2,750,000	2,376,000			18,060		18,060		2,394,060		178,015	178,015	27,675	01/20/2028	1FE
125523-CJ-7	CIGNA CORP		04/07/2020	Market Axess		3,938,466	4,200,000	4,193,826			14		14		4,193,840		255,374	255,374	8,587	03/15/2040	2FE
125523-CK-4	CIGNA CORP		05/19/2020	GOLDMAN, SACHS & CO.		7,991,628	7,600,000	7,585,788			50		50		7,585,838		405,790	405,790	46,656	03/15/2050	2FE
172441-BC-0	CINEMARK HOLDINGS INC		04/13/2020	STIFEL CAPITAL MARKETS		789,250	770,000	770,000							770,000		19,250	19,250		05/01/2025	1Z
12556L-BJ-4	CIT BANK NA		06/04/2020	Various		11,419,875	12,525,000	12,525,000	12,525,000						12,525,000		1,105,125	1,105,125	244,629	09/27/2025	2FE
125581-GV-4	CIT GROUP INC		05/06/2020	OPPENHEIMER & CO., INC.		2,399,040	2,448,000	2,474,136	2,460,225		3,576		3,576		2,456,649		57,609	57,609	67,040	03/09/2021	3FE
125581-GW-2	CIT GROUP INC		05/11/2020	Various		4,852,500	5,000,000	5,161,250	5,132,993		9,414		9,414		5,123,579		271,079	271,079	177,115	03/07/2025	3FE
125581-GX-0	CIT GROUP INC		05/08/2020	Various		5,233,418	5,208,000	5,442,360	5,410,092		7,125		7,125		5,402,968		169,550	169,550	214,193	03/09/2028	3FE
172967-ML-2	CITIGROUP INC		05/11/2020	JPMORGAN CHASE & CO.		1,979,820	2,000,000	2,000,000							2,000,000		20,180	20,180	15,404	01/29/2031	1FE
185899-AG-6	CLEVELAND-CLIFFS INC		06/17/2020	Various		3,922,000	3,922,000	3,885,580			666		666		3,886,246		35,754	35,754	70,596	03/15/2026	3FE
189054-AX-7	CLOROX COMPANY		06/29/2020	MORGAN STANLEY		2,020,700	2,000,000	1,982,180			239		239		1,982,419		38,281	38,281	5,300	05/15/2030	2FE
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		06/10/2020	Various		1,571,900	1,824,790	1,261,413	1,319,764		26,372		26,372		1,346,135		225,765	225,765	41,345	08/25/2036	1FM
17310F-AC-9	CMSI 2006-5 1A3 RMBS		06/01/2020	Various		1,693,958	1,814,265	1,656,502	1,629,270		453		453		1,629,724		64,234	64,234	52,807	08/25/2037	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
12621E-AL-7	CNO FINANCIAL GROUP INC		06/23/2020	Various		4,142,835	3,891,000	3,891,000	3,891,000						3,891,000		251,835	251,835	114,267	05/30/2029	2FE
191216-CQ-1	COCA-COLA CO		04/07/2020	Market Axess		11,526,570	9,000,000	8,942,220			38		38		8,942,258		2,584,312	2,584,312	14,700	03/25/2050	1FE
191216-CV-0	COCA-COLA CO		06/29/2020	CITIGROUP GLOBAL MARKETS		10,171,900	10,000,000	9,979,600			310		310		9,979,910		191,990	191,990	27,500	06/01/2030	1FE
191216-CX-6	COCA-COLA CO		05/19/2020	RBC DOMINION SECURITIES		4,445,190	4,500,000	4,497,120			4		4		4,497,124		(51,934)	(51,934)	6,500	06/01/2050	1FE
191216-CY-4	COCA-COLA CO		05/20/2020	BNP CAPITAL MARKETS		4,456,620	4,500,000	4,496,670			3		3		4,496,673		(40,053)	(40,053)	7,219	06/01/2060	1FE
20030N-DM-0	COMCAST CORPORATION		06/29/2020	MIZUHO SECURITIES USA INC.		6,773,805	6,667,000	6,646,066			162		162		6,646,227		127,578	127,578	11,917	01/15/2031	1FE
202795-JS-0	COMMONWEALTH EDISON COMPANY		04/15/2020	JEFFERIES & COMPANY, INC.		5,190,000	5,000,000	4,993,100			21		21		4,993,121		196,879	196,879	21,667	03/01/2050	1FE
20338Q-AA-1	COMMSCOPE FINANCE LLC		06/24/2020	BANK OF AMERICA/MERRILL LYNCH		1,639,605	1,569,000	1,569,000	1,569,000						1,569,000		70,605	70,605	106,071	03/01/2027	4FE
205887-BX-9	CONAGRA BRANDS INC		05/29/2020	CALLED @ 100.000		7,074,000	7,074,000	7,074,000	7,074,000						7,074,000				107,938	10/22/2020	2FE
21036P-AV-0	CONSTELLATION BRANDS INC		05/27/2020	CALLED @ 100.881		20,176,132	20,000,000	19,960,800	19,988,652		5,404		5,404		19,994,056		5,944	5,944	427,382	11/06/2020	2FE
210518-DH-6	CONSUMERS ENERGY COMPANY		04/07/2020	GOLDMAN, SACHS & CO.		4,930,335	4,500,000	4,482,270			11		11		4,482,281		448,054	448,054	5,688	08/01/2051	1FE
212015-AL-5	CONTINENTAL RESOURCES		04/17/2020	Various		5,475,750	7,000,000	7,393,610			(17,597)		(17,597)		7,376,013		(1,900,263)	(1,900,263)	162,375	04/15/2023	2FE
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		04/29/2020	SCHEDULED REDEMPTION		78,864	78,864	79,766	79,105		(240)		(240)		78,864				2,169	04/29/2022	2FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		06/01/2020	Various		913,294	1,226,904	958,637	803,476		2,023		2,023		805,499		107,795	107,795	34,931	06/25/2037	1FM
13057F-AG-6	CRART 18-1 D		05/14/2020	JPMORGAN CHASE & CO.		3,278,115	3,379,500	3,379,290	3,379,357		18		18		3,379,375		(101,260)	(101,260)	62,191	04/15/2025	2FE
12652A-AA-1	CRC ESCROW ISSUER LLC		06/19/2020	CREDIT SUISSE		2,615,340	2,874,000	2,869,460	2,869,823		296		296		2,870,118		(254,778)	(254,778)	103,943	10/15/2025	4FE
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		06/25/2020	COWEN and COMPANY		653,063	645,000	654,338			(554)		(554)		653,783		(721)	(721)	12,345	03/15/2026	3FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		05/20/2020	Various		1,624,354	2,230,206	1,035,092	1,340,202		(7,337)		(7,337)		1,332,865		291,489	291,489	69,875	08/25/2037	1FM
17310N-AH-1	CRMSI 2006-3, M2 RMBS		06/01/2020	SCHEDULED REDEMPTION			33,280	12,331	996		(996)		(996)						798	04/25/2037	1FM
146868-AF-1	CRVNA_19-1 ABS		05/13/2020	JPMORGAN CHASE & CO.		4,106,563	4,250,000	4,253,148	4,252,575		(320)		(320)		4,252,254		(145,692)	(145,692)	68,708	10/15/2024	2FE
126307-AT-4	CSC HOLDINGS LLC		06/11/2020	SUNTRUST INVESTMENT SERVICES, INC.		1,228,150	1,210,000	1,233,794	1,224,520		(4,122)		(4,122)		1,220,398		7,752	7,752	59,076	07/15/2023	3FE
22944B-AK-4	CSMC 2007-5 1A10		06/25/2020	CANCELLED TRADE		120									120		120	120		08/25/2037	6*
22944B-AF-5	CSMC 2007-5 1A6		06/25/2020	CANCELLED TRADE		47									47		47	47		08/25/2037	6*
225470-M4-2	CSMC_06-3 RMBS		05/20/2020	MIZUHO SECURITIES USA INC.		2,959,070	18,350,824	2,125,996	2,799,268		130,702		130,702		2,929,970		29,101	29,101	36,933	02/27/2045	1FM
12638P-BV-0	CSMC_07-3 RMBS		06/08/2020	Various		270,056	351,922	140,175	152,197		1,002		1,002		153,199		116,857	116,857	2,308	04/25/2037	1FM
126408-HS-5	CSX CORP		04/07/2020	Market Axess		4,697,055	4,500,000	4,479,120			9		9		4,479,129		217,926	217,926	4,275	04/15/2050	2FE
126650-DL-1	CVS HEALTH CORP		05/19/2020	BANK OF AMERICA/MERRILL LYNCH		8,166,970	7,000,000	6,998,810			3		3		6,998,813		1,168,157	1,168,157	42,146	04/01/2050	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2020	SCHEDULED REDEMPTION		6,864	8,217	5,610	3,069		3,795		3,795		6,864				212	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		06/10/2020	Various		5,971,762	8,505,732	4,927,499	4,816,033		(38,466)		(38,466)		4,777,566		1,194,196	1,194,196	65,634	08/25/2037	1FM
02151L-AA-4	CWALT_07-20 RMBS		06/10/2020	Various		1,638,330	3,863,950	2,144,801	387,193		(86,271)		(86,271)		300,922		1,337,408	1,337,408	30,094	08/25/2047	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		06/01/2020	SCHEDULED REDEMPTION		12,991	12,991	11,370	11,778		1,213		1,213		12,991				211	02/25/2034	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2020	Various		1,227,905	1,887,929	1,355,194	1,215,629		(53,556)		(53,556)		1,162,074		65,831	65,831	55,747	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2020	Various		406,875	577,435	435,794	396,258		3,233		3,233		399,491		7,384	7,384	16,569	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		06/08/2020	Various		114,126	135,014	129,613	131,764		160		160		131,925		(17,799)	(17,799)	1,251	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		06/01/2020	Various		970,019	1,299,363	930,693	898,930		(12,513)		(12,513)		886,417		83,602	83,602	37,339	02/25/2037	1FM
126673-DR-0	CWL_04-7 RMBS		06/10/2020	CREDIT SUISSE		8,682,046	8,950,563	2,692,262	3,819,560		119,946		119,946		2,720,245		5,961,801	5,961,801	222,877	10/25/2034	1FM
12666R-AF-7	CWL_06-9 RMBS		06/10/2020	Various		386,385	417,668	269,047			41,273		41,273		41,273		345,112	345,112	9,797	08/27/2046	1FM
152314-DP-2	CXHE_01-B RMBS		06/10/2020	Various		1,430,853	1,734,227	1,414,812	1,018,348		(41,446)		(41,446)		976,903		453,951	453,951	52,674	07/25/2032	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	06/30/2020	SCHEDULED REDEMPTION		229,067	229,067	229,067	229,067						229,067				4,867	03/31/2023	2PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	06/30/2020	SCHEDULED REDEMPTION		57,581	57,581	57,581	57,581						57,581				890	03/31/2023	2PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	06/30/2020	SCHEDULED REDEMPTION		138,828	138,828	138,828	138,828						138,828				2,378	03/31/2023	2PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	06/30/2020	SCHEDULED REDEMPTION		141,210	141,210	141,210	141,210						141,210				2,297	03/31/2023	2PL
235825-AF-3	DANA INC		06/18/2020	CITIGROUP GLOBAL MARKETS		1,576,845	1,569,000	1,569,000	1,569,000						1,569,000		7,845	7,845	49,897	11/15/2027	3FE
237266-AH-4	DARLING INGREDIENTS INC		05/13/2020	JPMORGAN CHASE & CO.		6,381,389	6,287,000	6,403,025	6,392,765		(8,393)		(8,393)		6,384,371		(2,983)	(2,983)	187,965	04/15/2027	3FE
23918K-AS-7	DAVITA INC		05/26/2020	Various		2,360,306	2,351,000	2,351,000							2,351,000		9,306	9,306		06/01/2030	4FE
251510-FB-4	DBALT_05-AR1 RMBS		06/10/2020	Various		482,124	603,720	279,940	282,369		(11,327)		(11,327)		271,042		211,081	211,081	4,116	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		06/10/2020	Various		618,859	702,993	302,265	361,920		29,271		29,271		391,190		227,668	227,668	11,683	12/25/2040	1FM
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		06/30/2020	GOLDMAN, SACHS & CO.		1,972,250	1,960,000	1,960,000							1,960,000		12,250	12,250	2,450	07/15/2027	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
244199-BJ-3	DEERE & CO		05/05/2020	MIZUHO SECURITIES USA INC.		5,504,583	5,000,000	4,990,550			81		81		4,990,631		513,951	513,951	15,679	04/15/2030	1FE
244199-BK-0	DEERE & CO		04/07/2020	Various		2,851,763	2,500,000	2,499,950							2,499,950		351,813	351,813	1,563	04/15/2050	1FE
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		04/06/2020	CREDIT SUISSE		1,541,600	1,927,000	1,964,568	1,782,475	173,703	(1,195)		172,508		1,954,983		(413,383)	(413,383)	50,048	10/01/2025	3FE
247361-ZJ-0	DELTA AIR LINES INC		05/12/2020	Various		8,116,565	9,300,000	9,298,698	9,299,397		85		85		9,299,483		(1,182,918)	(1,182,918)	208,260	03/15/2022	2FE
247361-ZM-3	DELTA AIR LINES INC		04/07/2020	Various		13,712,500	15,000,000	14,992,800	14,996,792		659		659		14,997,451		(1,284,951)	(1,284,951)	240,833	04/19/2021	2FE
247361-ZP-6	DELTA AIR LINES INC		05/21/2020	Various		14,307,625	17,000,000	16,977,730	16,984,838		1,605		1,605		16,986,443		(2,678,818)	(2,678,818)	368,130	04/19/2023	2FE
247361-ZT-8	DELTA AIR LINES INC		04/17/2020	GOLDMAN, SACHS & CO.		1,452,360	1,729,000	1,721,998	1,722,099		178		178		1,722,277		(269,917)	(269,917)	31,158	10/28/2029	2FE
247361-ZU-5	DELTA AIR LINES INC		05/08/2020	Various		9,719,107	12,600,000	12,549,978	12,551,614		3,126		3,126		12,554,741		(2,835,634)	(2,835,634)	186,010	10/28/2024	2FE
247361-ZZ-4	DELTA AIR LINES INC		06/10/2020	Various		8,056,000	8,000,000	7,998,880							7,998,880		57,120	57,120		01/15/2026	3FE
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	05/26/2020	TENDER OFFER		38,776,508	38,176,000	38,114,537	38,154,218		5,046		5,046		38,159,264		617,245	617,245	510,763	09/19/2021	2FE
25156P-AY-9	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	05/26/2020	TENDER OFFER		30,933,300	30,000,000	29,998,500	29,999,360		123		123		29,999,483		933,817	933,817	721,450	01/19/2022	2FE
25243Y-BE-8	DIAGEO CAPITAL PLC	D	05/11/2020	GOLDMAN, SACHS & CO.		4,418,055	4,500,000	4,463,145			105		105		4,463,250		(45,195)	(45,195)	3,719	04/29/2032	1FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		06/11/2020	IMPERIAL CAPITAL, LLC		1,405,530	1,358,000	1,493,729	1,417,542		(11,157)		(11,157)		1,406,386		(856)	(856)	48,379	06/15/2024	3FE
03789X-AD-0	DIN 19-1 A2I ABS		05/13/2020	MIZUHO SECURITIES USA INC.		2,843,750	3,500,000	3,183,250	3,500,000		14,601		14,601		3,197,851		(354,101)	(354,101)	65,240	06/07/2049	2FE
25470D-BA-6	DISCOVERY COMMUNICATIONS LLC		05/18/2020	TENDER OFFER		1,177,517	1,130,000	1,176,138			(4,033)		(4,033)		1,172,105		5,412	5,412	16,809	06/15/2022	2FE
25470X-AQ-8	DISH DBS CORP		05/01/2020	MATURED		2,200,000	2,200,000	2,258,000	2,205,322		(5,322)		(5,322)		2,200,000				56,375	05/01/2020	4FE
26078J-AD-2	DOWDUPONT INC		04/28/2020	UNION BANK OF SWITZERLAND		4,511,440	4,000,000	4,000,000	4,000,000						4,000,000		511,440	511,440	86,625	11/15/2028	2FE
233293-AP-4	DPL INC		04/24/2020	EXCHANGE		9,452,768	9,576,000	9,450,230	5,472,334	190,541	2,043		192,584		9,452,768				218,692	04/15/2029	3FE
26251L-AE-4	DRSLF 18-64A CLO		05/08/2020	CITIGROUP GLOBAL MARKETS		2,806,129	2,950,000	2,625,500			12,534		12,534		2,638,034		168,095	168,095	28,312	04/18/2031	1FE
26243E-AA-9	DRSLF 2017 53A CLO		06/04/2020	BNP CAPITAL MARKETS		9,775,000	10,000,000	9,415,000			35,307		35,307		9,450,307		324,693	324,693	107,725	01/15/2031	1FE
26243E-AB-7	DRSLF 2017-53A B CLO		05/07/2020	Various		9,387,500	10,000,000	9,118,000			2,563		2,563		9,120,563		266,937	266,937	15,277	01/15/2031	1FE
26253L-AE-2	DRSLF 2020-78A C		06/17/2020	CREDIT SUISSE		3,780,800	4,000,000	3,605,000			8,093		8,093		3,613,093		167,707	167,707	30,025	04/17/2033	1Z
23343J-AG-1	DTAOT_19-4 ABS		05/13/2020	JPMORGAN CHASE & CO.		2,724,375	3,000,000	2,999,731	2,999,750		43		43		2,999,793		(275,418)	(275,418)	35,625	07/15/2025	2FE
26442C-AY-0	DUKE ENERGY CAROLINAS LLC		06/18/2020	SCOTIA CAPITAL (USA) INC.		6,008,184	5,600,000	5,593,112	5,593,345		293		293		5,593,638		414,546	414,546	117,382	08/15/2029	1FE
26441C-AR-6	DUKE ENERGY CORP		05/08/2020	DEUTSCHE BANK AG		12,962,823	12,850,000	12,848,715	12,849,563		94		94		12,849,658		113,165	113,165	161,268	09/01/2021	2FE
26443T-AC-0	DUKE ENERGY INDIANA LLC		04/15/2020	Various		8,202,031	8,375,000	8,364,699			19		19		8,364,718		(162,687)	(162,687)	19,813	04/01/2050	1FE
26614N-AA-0	DUPONT DE NEMOURS INC		06/23/2020	Various		24,520,583	24,000,000	24,000,000							24,000,000		520,583	520,583	76,322	05/01/2023	2FE
26817R-AB-4	DYNEGY INC		06/01/2020	CALLED @ 100.979		2,151,862	2,131,000	2,163,130	2,150,006		(5,481)		(5,481)		2,144,525		(13,525)	(13,525)	83,461	06/01/2023	3FE
278642-AK-9	EBAY INC.		06/17/2020	GOLDMAN, SACHS & CO.		10,217,900	10,000,000	9,977,900	9,994,610		1,564		1,564		9,996,174		221,726	221,726	253,958	08/01/2021	2FE
278865-BE-9	ECOLAB INC		05/21/2020	Jane Street Execution Services, LLC		5,555,745	4,500,000	4,495,770			58		58		4,495,828		1,059,917	1,059,917	37,200	03/24/2030	1FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		05/20/2020	CANTOR FITZGERALD		4,062,500	4,000,000	4,000,000							4,000,000		62,500	62,500		06/01/2028	1Z
281020-AK-3	EDISON INTERNATIONAL		04/15/2020	MATURED		1,272,000	1,272,000	1,271,250	1,271,927		73		73		1,272,000				13,515	04/15/2020	2FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC		06/16/2020	Various		5,555,415	5,000,000	5,731,250			(27,275)		(27,275)		5,703,975		(148,560)	(148,560)	207,485	08/28/2028	3FE
268648-AQ-5	EMC CORP		06/01/2020	MATURED		2,496,000	2,496,000	2,320,885	2,477,117		18,883		18,883		2,496,000				33,072	06/01/2020	3FE
291011-BN-3	EMERSON ELECTRIC CO		06/29/2020	WELLS FARGO		10,219,600	10,000,000	9,944,600			823		823		9,945,423		274,177	274,177	33,583	10/15/2030	1FE
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		04/23/2020	BARCLAYS		822,558	1,112,000	1,090,994	1,095,940		610		610		1,096,550		(273,993)	(273,993)	30,172	03/15/2027	2FE
29261A-AB-6	ENCOMPASS HEALTH CORP		06/16/2020	Various		4,994,123	5,001,000	4,958,475	2,166,000		303		303		4,958,778		35,344	35,344	127,163	02/01/2030	4FE
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD		05/11/2020	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000						750,000				20,977	08/11/2024	3PL
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	D	06/03/2020	Various		1,674,720	1,400,000	1,497,818	1,493,975		(777)		(777)		1,493,198		181,522	181,522	35,097	05/25/2047	2FE
29278N-AP-8	ENERGY TRANSFER OPERATING LP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH		9,380,500	10,000,000	9,992,400			387		387		9,992,787		(612,287)	(612,287)	84,583	05/15/2025	2FE
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		06/05/2020	CITIGROUP GLOBAL MARKETS		10,006,290	9,800,000	9,784,614			468		468		9,785,082		221,208	221,208	139,854	05/15/2030	2FE
29278N-AR-4	ENERGY TRANSFER OPERATING LP		06/03/2020	Various		11,555,136	11,980,000	11,969,697			53		53		11,969,750		(414,614)	(414,614)	213,940	05/15/2050	2FE
29364W-BD-9	ENTERGY LOUISIANA LLC		04/01/2020	CITIGROUP GLOBAL MARKETS		3,978,912	4,200,000	4,189,710			15		15		4,189,725		(210,813)	(210,813)	9,135	03/15/2051	1FE
29366W-AB-2	ENTERGY MISSISSIPPI LLC		05/21/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		4,085,960	4,000,000	3,943,280			11		11		3,943,291		142,669	142,669	1,556	06/01/2051	1Z
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC		06/05/2020	MORGAN STANLEY		3,479,112	3,780,000	3,780,000	3,780,000						3,780,000		300,888	300,888	165,926	02/15/2078	2FE
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC		06/05/2020	CITIGROUP GLOBAL MARKETS		2,541,480	2,400,000	2,364,720			98		98		2,364,818		176,662	176,662	38,183	01/31/2060	2FE
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		06/17/2020	JPMORGAN CHASE & CO.		2,388,188	2,350,000	2,350,000							2,350,000		38,188	38,188	424	07/01/2027	3Z

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
294429-AS-4	EQUIFAX INC		06/18/2020	Jane Street Execution Services, LLC		5,303,750	5,000,000	4,990,500			124		124		4,990,624		313,126	313,126	23,681	05/15/2030	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		04/01/2020	SCHEDULED REDEMPTION		16,648	16,648	16,648	16,648						16,648				421	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		04/01/2020	SCHEDULED REDEMPTION		22,677	22,677	22,677	22,677						22,677				427	10/01/2025	1FE
30161N-AY-7	EXELON CORPORATION		04/07/2020	GOLDMAN, SACHS & CO.		3,442,604	3,150,000	3,146,409			1		1		3,146,410		296,193	296,193	3,290	04/15/2050	2FE
30231G-BK-7	EXXON MOBIL CORP		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		5,149,215	4,500,000	4,500,000							4,500,000		649,215	649,215	40,478	03/19/2030	1FE
30231G-BM-3	EXXON MOBIL CORP		05/06/2020	MORGAN STANLEY		4,673,025	4,500,000	4,500,000							4,500,000		173,025	173,025	9,925	04/15/2051	1FE
33845W-AG-4	FCAT_19-2 ABS		05/14/2020	JPMORGAN CHASE & CO.		1,645,000	1,750,000	1,749,877	1,749,893		10		10		1,749,903		(104,903)	(104,903)	26,254	05/15/2025	2FE
35105D-AF-8	FCRT 18-1 D ABS		05/13/2020	MIZUHO SECURITIES USA INC.		997,500	1,000,000	999,992	999,995		1		1		999,996		(2,496)	(2,496)	17,458	11/15/2023	1FE
35104X-AE-8	FCRT_17-1 ABS		05/13/2020	MIZUHO SECURITIES USA INC.		897,750	900,000	899,750	899,868		18		18		899,886		(2,136)	(2,136)	19,800	08/15/2024	2FE
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		05/21/2020	Various		4,261,529	3,743,000	3,736,487	3,736,820		223		223		3,737,042		524,486	524,486	72,131	05/21/2029	2FE
316773-CX-6	FIFTH THIRD BANCORP		06/02/2020	Various		9,145,585	8,400,000	8,384,376	8,387,081		1,256		1,256		8,388,337		757,248	757,248	262,422	01/25/2024	2FE
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	05/19/2020	JPMORGAN CHASE & CO.		2,198,300	2,470,000	2,531,750			(9,291)		(9,291)		2,522,459		(324,159)	(324,159)	113,912	04/01/2023	4FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	05/20/2020	BARCLAYS		3,777,963	4,355,000	4,197,014	4,219,280		11,028		11,028		4,230,308		(452,345)	(452,345)	205,229	03/01/2024	4FE
337932-AM-9	FIRSTENERGY CORPORATION		05/19/2020	CREDIT SUISSE		2,079,705	2,050,000	2,046,905			15		15		2,046,920		32,785	32,785	17,619	03/01/2050	2FE
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		05/22/2020	Various		8,479,437	8,375,000	8,375,000							8,375,000		104,437	104,437	2,984	05/15/2030	1Z
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		04/16/2020	Various		21,948,160	24,150,000	24,150,000							24,150,000		(2,201,840)	(2,201,840)	199,942	01/09/2023	2FE
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		04/21/2020	CREDIT SUISSE		3,952,500	4,250,000	3,984,375			8,253		8,253		3,992,628		(40,128)	(40,128)	39,522	01/09/2022	3FE
345397-YQ-0	FORD MOTOR CREDIT COMPANY LLC		04/28/2020	Various		7,270,240	7,874,000	7,893,395			(1,883)		(1,883)		7,891,512		(621,272)	(621,272)	168,608	08/03/2022	2FE
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC		04/28/2020	Various		6,564,193	7,000,000	7,000,000	7,000,000						7,000,000		(435,808)	(435,808)	201,163	02/15/2023	2FE
345397-ZH-9	FORD MOTOR CREDIT COMPANY LLC		04/08/2020	MORGAN STANLEY		14,137,500	15,000,000	15,000,000	15,000,000						15,000,000		(862,500)	(862,500)	287,564	10/12/2021	2FE
345397-ZM-8	FORD MOTOR CREDIT COMPANY LLC		04/21/2020	Various		4,253,123	4,357,000	4,357,000	4,357,000						4,357,000		(103,878)	(103,878)	193,000	01/07/2022	2FE
345838-AE-6	FOREST LABORATORIES INC		05/26/2020	EXCHANGE		12,542,794	12,400,000	13,539,335	12,621,466		(78,672)		(78,672)		12,542,794				471,846	02/15/2021	2FE
35137L-AA-3	FOX CORP		04/06/2020	EXCHANGE		20,573,338	20,534,000	20,597,904	20,578,772		(5,551)		(5,551)		20,573,221		117	117	524,852	01/25/2022	2FE
35137L-AB-1	FOX CORP		04/06/2020	EXCHANGE		17,600,000	17,600,000	17,600,000	17,600,000						17,600,000				494,526	01/25/2024	2FE
34962A-AA-0	FRCMT 2018-ONE A ABS		06/24/2020	MIZUHO SECURITIES USA INC.		4,853,125	5,000,000	4,999,561	4,999,737		78		78		4,999,815		(146,690)	(146,690)	146,964	11/15/2023	1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		05/21/2020	Market Axess		96,618	95,000	93,642	93,924		193		193		94,117		2,500	2,500	2,483	03/01/2022	3FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		06/26/2020	Various		3,801,863	3,776,000	3,577,245	3,629,404		19,029		19,029		3,648,434		153,429	153,429	108,486	03/15/2023	3FE
35671D-CE-3	FREEPORT-MCMORAN INC		04/06/2020	BANK OF AMERICA/MERRILL LYNCH		4,174,300	4,940,000	4,940,000							4,940,000		(765,700)	(765,700)	19,245	03/01/2028	3FE
36320M-AQ-1	GALXY_20-R CLO		05/08/2020	JPMORGAN CHASE & CO.		2,783,100	3,000,000	2,499,150			19,838		19,838		2,518,988		264,112	264,112	32,058	04/21/2031	1FE
36320X-AM-6	GALXY_21-R CLO		05/08/2020	BREAN MURRAY CARRET CO LLC		2,636,550	3,720,000	1,945,560			66,371		66,371		2,011,931		624,619	624,619	80,259	04/21/2031	3FE
36255G-AC-4	GCAR 18-1 B ABS		05/13/2020	MIZUHO SECURITIES USA INC.		1,240,625	1,250,000	1,249,892	1,249,953		12		12		1,249,965		(9,340)	(9,340)	18,333	08/15/2023	2FE
370334-CL-6	GENERAL MILLS INC		05/20/2020	BNP CAPITAL MARKETS		7,253,550	6,750,000	6,736,500			159		159		6,736,659		516,891	516,891	26,414	04/15/2030	2FE
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY		04/21/2020	STIFEL CAPITAL MARKETS		1,499,644	1,815,000	1,815,000							1,815,000		(315,356)	(315,356)	37,901	02/01/2028	4FE
373334-KF-7	GEORGIA POWER CO		04/02/2020	BARCLAYS		16,951,380	17,000,000	16,965,150	16,991,000		1,874		1,874		16,992,873		(41,493)	(41,493)	209,667	04/01/2021	1FE
377373-AD-7	GLAXOSMITHKLINE CAPITAL	D	04/07/2020	JPMORGAN CHASE & CO.		5,149,800	5,000,000	5,224,792	5,090,645		(10,261)		(10,261)		5,080,384		69,416	69,416	59,771	05/08/2022	1FE
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		06/10/2020	MORGAN STANLEY		2,328,203	3,608,000	3,592,795	3,593,818		1,127		1,127		3,594,945		(1,266,743)	(1,266,743)	185,283	09/15/2024	3FE
361841-AF-6	GLP CAPITAL LP		04/22/2020	BARCLAYS		1,021,125	1,050,000	1,127,275	1,098,445		(3,682)		(3,682)		1,094,762		(73,637)	(73,637)	27,121	11/01/2023	2FE
361841-AL-3	GLP CAPITAL LP		06/24/2020	CANTOR FITZGERALD		3,634,898	3,354,000	3,318,572	2,853,613		311		311		3,318,924		315,974	315,974	154,899	01/15/2029	2FE
361841-AP-4	GLP CAPITAL LP		06/10/2020	CANTOR FITZGERALD		3,539,188	3,850,000	3,840,414	3,840,668		317		317		3,840,985		(301,797)	(301,797)	116,194	01/15/2030	2FE
361841-AH-2	GLP CAPITAL LP FIN II		06/25/2020	Various		4,594,710	4,326,000	4,450,894	4,425,913		(6,434)		(6,434)		4,419,479		175,231	175,231	157,231	04/15/2026	2FE
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		06/18/2020	JEFFERIES & COMPANY, INC.		2,793,435	2,692,000	2,691,058			31		31		2,691,089		102,346	102,346	26,247	02/07/2030	1FE
38218G-AA-0	GOODG 18-1 A ABS		06/09/2020	Various		1,822,451	1,765,850	1,765,668	1,765,699		13		13		1,765,712		56,739	56,739	39,578	10/15/2053	1FE
382550-BH-3	GOODYEAR TIRE & RUBBER COMPANY (TH		05/20/2020	Various		4,144,000	4,000,000	4,070,000							4,070,000		74,000	74,000	4,222	05/31/2025	1Z
38748Y-AA-0	GRANITE HOLDINGS US ACQUISITION CO		04/24/2020	JPMORGAN CHASE & CO.		1,322,265	1,542,000	1,483,034	1,484,150		1,513		1,513		1,485,663		(163,398)	(163,398)	98,003	10/01/2027	5FE
398905-AL-3	GROUP 1 AUTOMOTIVE INC.		04/02/2020	CALLED @ 102.625		5,003,995	4,876,000	4,853,500	4,863,678		716		716		4,864,394		11,606	11,606	204,081	12/15/2023	3FE
37186X-AA-3	GSFMT 19-AA A ABS		05/05/2020	JPMORGAN CHASE & CO.		3,589,000	3,700,000	3,302,658	3,709,802		23,876		23,876		3,328,671		260,329	260,329	65,897	08/20/2023	1FE
36228F-AA-4	GSMPS_98-1 RMBS		05/22/2020	Various		64,680	71,677	67,440	69,121		605		605		67,720		(3,040)	(3,040)	1,739	09/19/2027	1FM
36228F-AE-6	GSMPS_98-2 RMBS		05/22/2020	Various		67,220	74,352	74,667	75,317		(119)		(119)		75,198		(7,978)	(7,978)	2,075	05/19/2027	1FM
36228F-AK-2	GSMPS_98-3 RMBS		05/22/2020	Various		88,835	98,372	102,691	98,978		(53)		(53)		98,925		(10,089)	(10,089)	2,992	09/19/2027	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
36228F-CG-9	GSMPS_99-2 RMBS		05/22/2020	Various		261,592	291,053	280,329	288,394		2,053		2,053		280,150		(18,558)	(18,558)	11,204	09/19/2027	1FM
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		05/08/2020	TD SECURITIES		8,600,470	8,500,000	8,488,780	8,496,930		838		838		8,497,768		102,702	102,702	92,556	04/26/2021	1FE
402635-AL-0	GULFPORT ENERGY CORPORATION		06/18/2020	JEFFERIES & COMPANY, INC.		381,455	713,000	630,022	452,755	184,222	5,379		189,601		642,356		(260,901)	(260,901)	27,399	05/15/2025	5FE
402635-AP-1	GULFPORT ENERGY CORPORATION		06/18/2020	JEFFERIES & COMPANY, INC.		2,645,555	5,137,000	3,249,153			89,787		89,787		3,338,939		(693,384)	(693,384)	306,561	01/15/2026	5FE
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES		06/04/2020	Various		10,054,100	10,000,000	9,986,300							9,986,300		67,800	67,800		06/08/2025	1Z
418751-AB-9	HAT HOLDINGS I LLC & HAT		04/15/2020	JPMORGAN CHASE & CO.		2,369,250	2,340,000	2,340,000							2,340,000		29,250	29,250		04/15/2025	1Z
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		06/01/2020	Various		2,034,874	1,786,686	1,786,686	1,786,686						1,786,686				296,881	02/10/2024	1
42772G-AB-8	HERO 18-1A ABS		06/22/2020	Various		3,147,001	2,948,735	3,022,425	3,010,615		(6,557)		(6,557)		3,004,058		142,943	142,943	71,440	09/20/2048	1FE
42770W-AA-7	HERO_16-2 ABS		06/22/2020	Various		665,687	642,043	652,576	652,204		(603)		(603)		651,601		14,086	14,086	12,453	09/20/2041	1FE
42829L-AF-1	HEXION INC		06/26/2020	CITIGROUP GLOBAL MARKETS		691,485	750,000	750,000	750,000						750,000		(58,515)	(58,515)	58,898	07/15/2027	4FE
428041-BG-1	HFLF 18-1 D ABS		05/01/2020	MIZUHO SECURITIES USA INC.		1,406,300	1,640,000	1,639,653	1,639,816		35		35		1,639,851		(233,551)	(233,551)	27,545	10/12/2021	2FE
428041-BH-9	HFLF 18-1 E ABS		05/01/2020	MIZUHO SECURITIES USA INC.		2,396,070	2,844,000	2,859,726	1,499,944		(937)		(937)		2,858,837		(462,767)	(462,767)	57,359	10/12/2021	2FE
428041-BB-2	HFLF_17-1 ABS		05/26/2020	BARCLAYS		3,520,000	4,000,000	3,998,702	3,999,786		282		282		3,998,937		(478,937)	(478,937)	108,267	04/10/2031	2FE
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		04/06/2020	Various		1,368,700	3,160,000	3,196,600	3,002,000	191,707	(1,074)		190,633		3,192,633		(1,823,933)	(1,823,933)	85,698	11/01/2028	3FE
43739E-AJ-6	HMBT_04-2 RMBS		06/25/2020	SCHEDULED REDEMPTION		15,236	15,236	15,260	15,139		97		97		15,236				141	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		06/25/2020	SCHEDULED REDEMPTION		41,150	41,150	28,901	41,150						41,150				352	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		06/25/2020	SCHEDULED REDEMPTION		151,734	151,734	117,309	133,565		18,169		18,169		151,734				1,241	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		06/25/2020	SCHEDULED REDEMPTION		148,344	148,344	92,961	104,702		43,641		43,641		148,344				1,182	01/25/2036	1FM
435765-AH-5	HOLLY ENERGY PARTNERS LP		06/25/2020	TD SECURITIES		670,478	693,000	693,000							693,000		(22,523)	(22,523)	13,956	02/01/2028	4FE
436440-AM-3	HOLOGIC INC		05/15/2020	CITIGROUP GLOBAL MARKETS		1,539,885	1,506,000	1,502,202	1,502,417		140		140		1,502,557		37,328	37,328	55,722	02/01/2028	3FE
437076-BV-3	HOME DEPOT INC		04/02/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		18,789											18,789	18,789		03/01/2022	1FE
437076-CD-2	HOME DEPOT INC		04/17/2020	Various		11,352,746	10,000,000	9,885,800			123		123		9,885,923		1,466,823	1,466,823	18,816	04/15/2050	1FE
443201-AA-6	HOWMET AEROSPACE INC		05/20/2020	Various		10,786,040	10,568,000	10,568,000							10,568,000		218,040	218,040	14,400	05/01/2025	3FE
446413-AP-1	HUNTINGTON INGALLS INDUSTRIES INC		06/18/2020	WELLS FARGO		5,577,000	5,000,000	4,999,800			4		4		4,999,804		577,196	577,196	47,833	05/01/2030	2FE
448579-AH-5	HYATT HOTELS CORP		04/22/2020	DEUTSCHE BANK AG		4,573,125	4,500,000	4,500,000							4,500,000		73,125	73,125	672	04/23/2025	1Z
448579-AJ-1	HYATT HOTELS CORP		04/22/2020	GOLDMAN, SACHS & CO.		2,309,063	2,250,000	2,250,000							2,250,000		59,063	59,063	359	04/23/2030	1Z
451102-BZ-9	ICAHN ENTERPRISES LP		06/16/2020	Various		4,843,763	4,985,000	5,075,056			(2,670)		(2,670)		5,072,386		(228,623)	(228,623)	129,268	05/15/2027	3FE
45256H-AD-0	IF_01-A CMBS		06/01/2020	SCHEDULED REDEMPTION		106,672	106,672	109,651	108,697		(2,025)		(2,025)		106,672				2,357	07/25/2031	1FE
45257H-AN-7	IFUND_10-1 CMBS		06/15/2020	MIZUHO SECURITIES USA INC.		4,222,801	4,398,751	4,398,751	4,398,751						4,398,751		(175,950)	(175,950)	140,723	01/25/2051	1FM
45232T-AA-9	ILLUMINATE BUYER/HLDG		06/16/2020	STIFEL CAPITAL MARKETS		987,525	945,000	945,000							945,000		42,525	42,525		07/01/2028	1Z
45256#-AB-8	IMPACT CIL PARENT CMBS		06/11/2020	SCHEDULED REDEMPTION		110,188	110,188	110,183	99,298		7		7		110,188				2,894	10/28/2056	2FE
45669E-AD-8	INDX 2007-AR5 CM		05/26/2020	CANCELLED TRADE		291											291	291		05/25/2037	6*
45672N-AG-6	INFOR (US) INC		05/26/2020	CALLED @ 100.000		6,440,000	6,440,000	6,514,738	6,447,431		(7,431)		(7,431)		6,440,000				222,091	05/15/2022	5FE
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE		04/13/2020	CALLED @ 100.000		8,500,000	8,500,000	8,494,390	8,499,638		362		362		8,500,000				100,406	05/01/2020	2FE
458140-BK-5	INTEL CORPORATION		05/01/2020	Various		4,361,574	4,100,000	4,072,981			77		77		4,073,058		288,516	288,516	28,331	02/15/2060	1FE
458140-BM-1	INTEL CORPORATION		04/01/2020	Market Axess		4,018,920	3,000,000	2,996,670			1		1		2,996,671		1,022,249	1,022,249	3,167	03/25/2050	1FE
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CO		05/19/2020	MORGAN STANLEY		4,450,365	4,500,000	4,462,695			30		30		4,462,725		(12,360)	(12,360)	5,163	05/15/2050	1FE
462613-AK-6	IPALCO ENTERPRISES INC		05/14/2020	CALLED @ 100.527		9,550,071	9,500,000	9,493,741	9,499,224		531		531		9,499,756		244	244	322,286	07/15/2020	2FE
46284V-AG-6	IRON MOUNTAIN INC		06/23/2020	JPMORGAN CHASE & CO.		1,573,925	1,570,000	1,570,000							1,570,000		3,925	3,925	654	07/15/2028	3FE
46284V-AJ-0	IRON MOUNTAIN INC		06/25/2020	JPMORGAN CHASE & CO.		1,933,050	1,960,000	1,960,000							1,960,000		(26,950)	(26,950)	2,001	07/15/2030	3FE
46284V-AL-5	IRON MOUNTAIN INC		06/19/2020	JPMORGAN CHASE & CO.		1,796,156	1,785,000	1,785,000							1,785,000		11,156	11,156	279	07/15/2032	3Z
832696-AT-5	J M SMUCKER CO		04/07/2020	FIFTH THIRD SECURITIES, INC.		3,959,298	4,200,000	4,183,830			25		25		4,183,855		(224,557)	(224,557)	12,425	03/15/2050	2FE
46647P-BQ-8	J P MORGAN & CO INC		06/23/2020	Various		15,236,780	15,000,000	15,000,000							15,000,000		236,780	236,780	17,663	06/01/2024	1FE
475795-AE-0	JELD-WEN INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH		1,672,000	1,600,000	1,600,000							1,600,000		72,000	72,000	16,111	05/15/2025	3FE
24422E-UU-1	JOHN DEERE CAPITAL CORP		06/11/2020	FIFTH THIRD SECURITIES, INC.		2,990,988	2,600,000	2,591,940	2,592,500		319		319		2,592,818		398,170	398,170	69,268	03/07/2029	1FE
24422E-UY-3	JOHN DEERE CAPITAL CORP		05/11/2020	FIFTH THIRD SECURITIES, INC.		6,376,380	6,000,000	5,995,320	5,995,505		151		151		5,995,656		380,724	380,724	137,200	07/18/2029	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
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/10/2020	Various		1,045,295	1,515,022	974,059	653,705		(15,143)		(15,143)		638,562		406,733	406,733	23,219	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		06/10/2020	Various		3,641,066	4,814,722	3,866,525	2,631,625		(53,550)		(53,550)		2,578,075		1,062,991	1,062,991	86,442	07/25/2042	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		06/01/2020	SCHEDULED REDEMPTION			27,030	1,479											415	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		06/10/2020	Various		600,161	918,417	667,859	497,071		(10,670)		(10,670)		486,401		113,761	113,761	16,664	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		06/01/2020	Various		2,760,981	3,266,719	2,066,553	2,040,812		50,553		50,553		2,091,365		669,616	669,616	63,620	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		06/03/2020	Various		534,157	649,582	458,574	448,510		12,336		12,336		460,847		73,311	73,311	12,437	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		06/02/2020	Various		90,883	115,867	40,900	83,917		4,437		4,437		41,558		49,325	49,325	2,092	04/25/2037	1FM
46647P-BD-7	JPMORGAN CHASE & CO		05/21/2020	Various		21,263,572	19,200,000	19,200,000	19,200,000						19,200,000		2,063,572	2,063,572	389,738	05/06/2030	1FE
46647P-BE-5	JPMORGAN CHASE & CO		05/11/2020	JPMORGAN CHASE & CO.		6,066,720	6,000,000	5,903,220	5,904,209		2,786		2,786		5,906,995		159,725	159,725	110,017	10/15/2030	1FE
46624Y-YH-0	JPMT 2005-A8 1A1 RMBS		06/03/2020	Various		1,177,170	1,396,967	735,825	1,027,597		(445)		(445)		745,424		431,746	431,746	27,384	11/25/2035	1FM
483007-AK-6	KAISER ALUMINUM CORPORATION		06/30/2020	BARCLAYS		2,472,363	2,383,000	2,390,830			(297)		(297)		2,390,533		81,830	81,830	27,537	05/01/2025	3FE
50077L-AB-2	KRAFT HEINZ FOODS CO		06/26/2020	BARCLAYS		766,360	784,000	735,470			338		338		735,809		30,551	30,551	19,913	06/01/2046	3FE
50077L-AD-8	KRAFT HEINZ FOODS CO		06/10/2020	JPMORGAN CHASE & CO.		3,119,800	3,040,000	2,878,300			4,584		4,584		2,882,884		236,916	236,916	48,387	06/01/2026	3FE
50077L-AU-0	KRAFT HEINZ FOODS CO		05/08/2020	RBC DOMINION SECURITIES		1,471,670	1,468,000	1,512,040			(836)		(836)		1,511,204		(39,534)	(39,534)	34,712	04/01/2030	3FE
50077L-AY-2	KRAFT HEINZ FOODS CO		06/05/2020	Various		9,992,363	10,439,000	10,434,622			202		202		10,434,823		(442,460)	(442,460)	307,036	10/01/2049	3FE
50077L-BD-7	KRAFT HEINZ FOODS CO		05/21/2020	Various		4,098,000	4,000,000	4,000,000							4,000,000		98,000	98,000	2,361	03/01/2031	1Z
501044-DL-2	KROGER CO		06/12/2020	U.S. BANCORP		16,282,755	13,500,000	13,419,405	13,425,685		3,085		3,085		13,428,769		2,853,986	2,853,986	558,563	01/15/2029	2FE
501044-DN-8	KROGER CO		05/19/2020	Various		13,568,964	12,364,000	12,322,952			246		246		12,323,198		1,245,766	1,245,766	166,383	01/15/2050	2FE
501797-AU-8	L BRANDS INC		06/11/2020	JPMORGAN CHASE & CO.		1,200,540	1,177,000	1,177,000							1,177,000		23,540	23,540		07/01/2025	4FE
502431-AB-5	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		8,382,688	8,400,000	8,386,857	8,380,878		1,810		1,810		8,382,688				126,665	06/15/2023	2FE
502431-AD-1	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		9,417,884	9,465,000	9,422,425	9,415,846		2,152		2,152		9,417,998		(114)	(114)	142,724	12/15/2026	2FE
502431-AE-9	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		4,991,260	5,000,000	4,995,537	4,990,950		310		310		4,991,260				86,167	06/15/2028	2FE
50540R-AW-2	LABORATORY CORP OF AMERICA		06/18/2020	Millennium Advisors		8,564	8,000	7,979	7,979		1		1		7,980		583	583	136	12/01/2029	2FE
512807-AU-2	LAM RESEARCH CORPORATION		06/12/2020	CREDIT SUISSE		3,723,643	3,172,000	3,572,750			(11,525)		(11,525)		3,561,225		162,417	162,417	95,512	03/15/2029	2FE
512807-AW-8	LAM RESEARCH CORPORATION		05/19/2020	JPMORGAN CHASE & CO.		6,253,317	6,300,000	6,283,431			15		15		6,283,446		(30,129)	(30,129)	8,050	06/15/2050	1Z
513075-BS-9	LAMAR MEDIA CORP		06/04/2020	BANK OF AMERICA/MERRILL LYNCH		714,600	720,000	720,000							720,000		(5,400)	(5,400)	9,760	02/15/2030	3FE
513075-BU-4	LAMAR MEDIA CORP		05/11/2020	STIFEL CAPITAL MARKETS		2,406,000	2,400,000	2,400,000							2,400,000		6,000	6,000		01/15/2029	1Z
513075-BL-4	LAMAR MEDIA CORP.		06/02/2020	MORGAN STANLEY		3,592,710	3,438,000	3,521,660	3,510,778		(7,531)		(7,531)		3,503,247		89,463	89,463	166,385	02/01/2026	3FE
52606B-AA-2	LDPT 19-1 ABS		06/15/2020	SCHEDULED REDEMPTION		920,384	920,384	920,383	920,384						920,384				6,865	08/15/2025	1FE
52532X-AE-5	LEIDOS INC		06/18/2020	Various		5,021,258	4,500,000	4,442,220			365		365		4,442,585		578,672	578,672	15,586	05/15/2030	2FE
526057-BX-1	LENNAR CORP		05/27/2020	JPMORGAN CHASE & CO.		2,267,759	2,237,000	2,187,210	705,000		8,616		8,616		2,195,826		71,933	71,933	70,248	04/01/2021	3FE
526057-CM-4	LENNAR CORPORATION		06/18/2020	CANTOR FITZGERALD		2,587,500	2,500,000	2,481,250			2,440		2,440		2,483,690		103,810	103,810	81,163	12/15/2021	3FE
527298-BF-9	LEVEL 3 FINANCING INC		06/10/2020	Various		5,006,250	5,000,000	5,092,573	5,005,217		(5,217)		(5,217)		5,000,000		6,250	6,250	200,017	05/01/2023	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		05/21/2020	Various		1,869,159	2,516,166	2,107,313	1,743,588		(4,704)		(4,704)		1,738,883		130,276	130,276	67,133	01/25/2036	1FM
539830-AY-5	LOCKHEED MARTIN CORP		06/16/2020	CALLED @ 103.602		721,070	696,000	708,444			(2,056)		(2,056)		706,389		(10,389)	(10,389)	30,964	09/15/2021	1FE
539830-BP-3	LOCKHEED MARTIN CORPORATION		06/04/2020	BARCLAYS		4,581,315	4,500,000	4,490,100			45		45		4,490,145		91,170	91,170	4,163	06/15/2030	1FE
548661-DV-6	LOWES COMPANIES INC		04/07/2020	Market Axess		5,677,100	5,000,000	4,976,650			24		24		4,976,674		700,426	700,426	9,028	04/15/2040	2FE
556079-AC-5	MACQUARIE BANK LTD	D	05/28/2020	Various		9,130,740	9,000,000	9,000,000							9,000,000		130,740	130,740		06/03/2030	1Z
55616P-AA-2	MACYS INC		05/27/2020	Various		1,600,215	1,565,000	1,565,000							1,565,000		35,215	35,215		06/15/2025	1Z
56844Y-AA-5	MARNR 2018-5A A CLO		06/17/2020	MUFG SECURITIES AMERICAS INC		2,110,968	2,160,000	2,095,200			1,603		1,603		2,096,803		14,165	14,165	6,682	04/25/2031	1FE
571900-BB-4	MARRIOTT INTERNATIONAL INC		04/28/2020	DEUTSCHE BANK AG		7,068,750	7,500,000	7,463,700	7,469,047		2,202		2,202		7,471,249		(402,499)	(402,499)	145,875	04/15/2024	2FE
571903-AN-3	MARRIOTT INTERNATIONAL INC		05/07/2020	Various		9,381,309	9,500,000	9,476,725	9,494,719		1,617		1,617		9,496,336		(115,027)	(115,027)	189,670	03/01/2021	2FE
571903-AR-4	MARRIOTT INTERNATIONAL INC		06/22/2020	Various		10,505,581	10,613,000	10,750,332			(15,837)		(15,837)		10,734,495		(228,914)	(228,914)	86,968	01/15/2022	2FE
571903-AS-2	MARRIOTT INTERNATIONAL INC		04/27/2020	DEUTSCHE BANK AG		4,556,250	5,000,000	4,983,350	4,988,678		522		522		4,989,200		(432,950)	(432,950)	58,160	06/15/2026	2FE
571903-BB-8	MARRIOTT INTERNATIONAL INC		04/20/2020	CITIGROUP GLOBAL MARKETS		3,021,536	3,136,000	3,606,149			(8,954)		(8,954)		3,597,195		(575,659)	(575,659)	57,114	12/01/2028	2FE
571903-BC-6	MARRIOTT INTERNATIONAL INC		06/22/2020	TENDER OFFER		8,955,000	9,000,000	8,981,280	8,982,764		2,898		2,898		8,985,662		(30,662)	(30,662)	137,594	10/03/2022	2FE
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/16/2020	BANK OF AMERICA/MERRILL LYNCH		4,668,750	4,500,000	4,499,820							4,499,820		168,930	168,930	2,875	05/01/2025	1Z
571903-BE-2	MARRIOTT INTERNATIONAL INC		05/29/2020	Various		6,874,740	6,750,000	6,708,083			5		5		6,708,087		166,653	166,653	434	06/15/2030	1Z
571676-AC-9	MARS INCORPORATED		06/16/2020	BARCLAYS		5,941,300	5,000,000	4,981,600	4,982,309		444		444		4,982,754		958,546	958,546	128,500	04/01/2034	1FE
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		05/13/2020	Various		2,776,905	2,850,000	2,879,650	2,877,709		(1,767)		(1,767)		2,875,942		(99,037)	(99,037)	121,089	02/01/2028	3FE
57636Q-AP-9	MASTERCARD INC		04/07/2020	Various		20,912,280	19,000,000	18,963,140			113		113		18,963,253		1,949,027	1,949,027	22,985	03/26/2030	1FE
57665R-AN-6	MATCH GROUP INC		05/13/2020	MIZUHO SECURITIES USA INC.		3,208,000	3,200,000	3,200,000							3,200,000		8,000	8,000		06/01/2028	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
58013M-FR-0	MCDONALDS CORPORATION		05/08/2020	Market Axess		506,624	450,000	444,848		11			11		444,858		61,765	61,765	2,363	04/01/2050	2FE
59982W-AA-5	MCSLT 19-1 A ABS		05/28/2020	Various		8,698,533	8,693,313	8,715,984	8,713,035		(1,744)		(1,744)		8,711,292		(12,758)	(12,758)	165,928	03/20/2043	1FE
55282G-AA-5	ME 19-1 A1 ABS		06/10/2020	MIZUHO SECURITIES USA INC.		4,054,625	4,975,000	4,473,470	3,980,000		32,711		32,711		4,489,148		(434,523)	(434,523)	196,483	07/30/2049	2FE
59001K-AD-2	MERITOR INC		06/03/2020	JPMORGAN CHASE & CO.		3,940,605	3,921,000	4,092,660	3,999,203		(15,537)		(15,537)		3,983,666		(43,061)	(43,061)	197,411	02/15/2024	4FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		05/26/2020	DISTRIBUTION		17									17					05/30/2027	2FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		05/22/2020	DISTRIBUTION		16									16		16	16		05/22/2027	2FE
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA		06/03/2020	Various		2,422,710	2,400,000	2,400,000							2,400,000		22,710	22,710		06/15/2025	1Z
552953-CF-6	MGM RESORTS INTERNATIONAL		06/03/2020	CREDIT SUISSE		772,240	784,000	862,400	860,630		(3,919)		(3,919)		856,711		(84,471)	(84,471)	27,549	04/15/2027	3FE
552953-CG-4	MGM RESORTS INTERNATIONAL		06/16/2020	BARCLAYS		1,638,000	1,560,000	1,560,000							1,560,000		78,000	78,000	12,870	05/01/2025	3FE
61913P-AZ-5	MHL_05-4 RMBS		06/25/2020	SCHEDULED REDEMPTION		74,850	74,850	47,715	53,278		21,572		21,572		74,850				614	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		05/20/2020	Various		314,169	973,337	137,521			18,021		18,021		18,021		296,148	296,148	6,804	04/25/2036	1FM
595017-AS-3	MICROCHIP TECHNOLOGY INCORPORATED		05/26/2020	Various		3,228,000	3,200,000	3,200,000							3,200,000		28,000	28,000		09/01/2025	3FE
595620-AT-2	MIDAMERICAN ENERGY COMPANY		06/10/2020	JPMORGAN CHASE & CO.		2,257,078	1,912,000	1,910,298	1,910,434		64		64		1,910,498		346,579	346,579	45,944	04/15/2029	1FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		05/21/2020	Various		948,392	1,108,075	394,945	702,373		28,902		28,902		406,039		542,352	542,352	22,712	09/25/2035	1FM
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDINGS NE		04/01/2020	Various					14,979,138		2,810		2,810						(833)	10/28/2021	2FE
615369-AN-5	MOODYS CORPORATION		06/11/2020	CALLED @ 102.671		1,511,311	1,472,000	1,469,792	1,470,918		330		330		1,471,248		752	752	63,762	06/07/2021	2FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		05/20/2020	Various		3,537,572	5,870,599	3,020,286	3,750,756		(11,525)		(11,525)		3,002,723		534,849	534,849	71,266	05/25/2052	1FM
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		04/24/2020	Various		1,246,680	3,908,000	3,828,508	2,970,080	863,661	2,656		866,317		3,836,397		(2,589,717)	(2,589,717)	226,451	01/15/2026	4FE
55336V-BE-9	MPLX LP		05/27/2020	EXCHANGE		2,828,381	2,835,000	2,830,724	2,828,081		300		300		2,828,381				58,905	12/01/2027	2FE
55336V-BF-6	MPLX LP		05/27/2020	EXCHANGE		3,650,276	3,396,000	3,651,957			(1,681)		(1,681)		3,650,276				86,334	12/01/2047	2FE
55354G-AB-6	MSCI INC		05/19/2020	MORGAN STANLEY		7,193,168	6,929,000	7,301,860	7,230,199		(63,167)		(63,167)		7,167,032		26,136	26,136	304,347	08/15/2025	3FE
55354G-AL-4	MSCI INC		06/02/2020	Various		5,608,054	5,465,000	5,465,000							5,465,000		143,054	143,054	2,979	02/15/2031	3FE
61748H-EF-4	MSM_04-8AR RMBS		06/01/2020	SCHEDULED REDEMPTION		115,587	115,587	80,622	81,543		34,043		34,043		115,587				2,050	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		05/25/2020	Various		60,602	255,083	52,076	56,460		124		124		56,584		4,018	4,018	644	11/25/2036	1FM
62957H-AF-2	NABORS INDUSTRIES INC		04/30/2020	Various		647,280	2,836,000	2,534,923	2,462,055	92,465	15,088		107,553		2,569,608		(1,922,328)	(1,922,328)	123,127	02/01/2025	4FE
63938C-AJ-7	NAVIENT CORP		06/25/2020	CANTOR FITZGERALD		744,800	784,000	750,290	753,375		1,864		1,864		755,239		(10,439)	(10,439)	28,518	06/15/2026	3FE
63938P-BG-3	NAVMT 18-1 D ABS		05/29/2020	MIZUHO SECURITIES USA INC.		1,154,406	1,170,500	1,170,500	1,170,500						1,170,500		(16,094)	(16,094)	14,547	09/25/2023	2FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		05/20/2020	Various		932,086	2,203,140	1,563,568	792,922		(39,715)		(39,715)		753,207		178,879	178,879	25,377	07/25/2036	1FM
62886H-AR-2	NCL CORPORATION LTD		05/06/2020	WELLS FARGO		1,582,875	1,575,000	1,559,250							1,559,250		23,625	23,625		05/15/2024	1Z
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2020	SCHEDULED REDEMPTION		13,302	13,302	6,859	8,238	38	5,026		5,064		13,302				262	10/01/2041	6*
641062-AD-6	NESTLE HOLDINGS INC.		04/07/2020	SANTANDER INVESTMENT SECURITIES INC		26,387,250	25,000,000	24,995,500	24,996,573		235		235		24,996,809		1,390,441	1,390,441	453,646	09/24/2023	1FE
64110L-AY-2	NETFLIX INC		06/19/2020	BNP CAPITAL MARKETS		1,751,000	1,700,000	1,700,000							1,700,000		51,000	51,000	9,415	06/15/2025	3FE
65120F-AA-2	NEWCREST FINANCE PTY LTD	D	05/14/2020	TENDER OFFER		12,571,041	11,900,000	12,671,324	12,199,677		(57,708)		(57,708)		12,141,969		429,072	429,072	263,304	11/15/2021	2FE
651229-BB-1	NEWELL BRANDS INC		05/20/2020	JPMORGAN CHASE & CO.		4,010,000	4,000,000	3,980,000							3,980,000		30,000	30,000		06/01/2025	1Z
65342R-AC-4	NFP CORP		05/05/2020	Various		1,578,525	1,560,000	1,560,000							1,560,000		18,525	18,525		05/15/2025	1Z
654106-AK-9	NIKE INC		06/29/2020	Various		10,538,075	9,500,000	9,486,035			276		276		9,486,311		1,051,764	1,051,764	61,433	03/27/2030	1FE
654106-AL-7	NIKE INC		04/07/2020	Market Axess		4,731,615	4,500,000	4,471,830			34		34		4,471,864		259,751	259,751	4,875	03/27/2040	1FE
629209-AA-5	NMI HOLDINGS INC		06/05/2020	JPMORGAN CHASE & CO.		1,664,000	1,600,000	1,600,000							1,600,000		64,000	64,000		06/01/2025	1Z
655844-CE-6	NORFOLK SOUTHERN CORPORATION		05/11/2020	CITIGROUP GLOBAL MARKETS		9,819,264	9,600,000	9,565,536	9,566,018		1,117		1,117		9,567,135		252,129	252,129	128,520	11/01/2029	2FE
666807-BS-0	NORTHROP GRUMMAN CORP		05/20/2020	GOLDMAN, SACHS & CO.		10,819,530	9,000,000	8,963,910			466		466		8,964,376		1,855,154	1,855,154	64,900	05/01/2030	2FE
666807-BU-5	NORTHROP GRUMMAN CORP		04/01/2020	Market Axess		6,152,040	4,500,000	4,473,315			10		10		4,473,325		1,678,715	1,678,715	6,563	05/10/2050	2FE
667449-AA-0	NORTHWEST FIBER LLC/NORT		05/21/2020	CREDIT SUISSE		991,069	945,000	926,100							926,100		64,969	64,969		06/01/2028	1Z
66989H-AP-3	NOVARTIS CAPITAL CORP	C	04/02/2020	CITIGROUP GLOBAL MARKETS		15,153,341	15,000,000	14,977,800			616		616		14,978,416		174,925	174,925	37,917	02/14/2025	1FE
66989H-AQ-1	NOVARTIS CAPITAL CORP	C	05/20/2020	GOLDMAN, SACHS & CO.		8,607,786	8,150,000	8,142,584			270		270		8,142,854		464,932	464,932	44,372	02/14/2027	1FE
62954J-AA-2	NPRL 19-1A A1 ABS		06/03/2020	Various		1,363,905	1,388,354	1,388,343	1,388,344		1		1		1,388,345		(24,440)	(24,440)	16,166	09/20/2049	1FE
62947A-AB-9	NPRL 19-2A A2 ABS		06/04/2020	Various		3,345,823	3,383,190	3,383,048	3,383,050		10		10		3,383,060		(37,237)	(37,237)	48,783	11/19/2029	1FE
629377-CE-0	NRG ENERGY INC		06/10/2020	JPMORGAN CHASE & CO.		3,157,375	2,900,000	3,040,004	3,027,159		(9,010)		(9,010)		3,018,149		139,226	139,226	151,465	01/15/2028	3FE
629377-CH-3	NRG ENERGY INC		04/30/2020	GOLDMAN, SACHS & CO.		2,296,760	2,144,000	2,146,813	2,146,633		(100)		(100)		2,146,532		150,228	150,228	43,461	06/15/2029	3FE
67021C-AP-2	NSTAR ELECTRIC CO		06/18/2020	WELLS FARGO		5,391,270	4,500,000	4,475,340			483		483		4,475,823		915,447	915,447	42,463	04/01/2030	1FE
67066G-AH-7	NVIDIA CORPORATION		04/15/2020	Various		18,804,717	16,750,000	16,706,785			24		24		16,706,809		2,097,908	2,097,908	18,497	04/01/2050	1FE
67066G-AJ-3	NVIDIA CORPORATION		04/07/2020	GOLDMAN, SACHS & CO.		994,635	900,000	897,381			1		1		897,382		97,253	97,253	833	04/01/2060	1FE
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		04/01/2020	CREDIT SUISSE		2,140,000	4,000,000	3,994,800	3,995,185		250		250		3,995,435		(1,855,435)	(1,855,435)	75,722	08/15/2024	3FE
67590G-BG-3	OCT17 2013-1A A1R2 CLO		04/29/2020	BNP CAPITAL MARKETS		18,936,625	19,700,000	18,645,278			36,816		36,816		18,682,094		254,531	254,531	143,499	01/25/2031	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 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
67590Y-AS-9	OCT26 2016-1A CR CLO		05/08/2020	BNP CAPITAL MARKETS		1,571,013	1,730,000	1,401,300			13,306		13,306		1,414,606		156,407	156,407	19,797	07/15/2030	1FE
67576T-AA-7	OCTL 19-1A A ABS		06/03/2020	Various		8,517,449	8,562,152	8,561,468	8,561,510		197		197		8,561,707		(44,258)	(44,258)	128,788	09/20/2023	1FE
680665-AJ-5	OLIN CORP		04/02/2020	BANK OF AMERICA/MERRILL LYNCH		2,314,275	2,615,000	2,619,375	2,618,840		(171)		(171)		2,618,669		(304,394)	(304,394)	74,827	09/15/2027	3FE
680665-AK-2	OLIN CORP		05/15/2020	Various		2,385,480	2,959,000	2,767,343	2,781,341		4,996		4,996		2,786,337		(400,857)	(400,857)	118,360	02/01/2030	3FE
680665-AL-0	OLIN CORP		05/15/2020	Various		3,403,395	3,909,000	3,906,829	3,906,904		44		44		3,906,948		(503,553)	(503,553)	169,459	08/01/2029	3FE
680665-AM-8	OLIN CORP		05/14/2020	STIFEL CAPITAL MARKETS		786,940	784,000	780,080							780,080		6,860	6,860		06/01/2025	3FE
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL		06/17/2020	Market Axess		5,374,850	5,000,000	4,998,912	4,998,936		106		106		4,999,043		375,807	375,807	75,625	06/01/2024	1FE
682680-BC-6	ONEOK INC		05/19/2020	WELLS FARGO		4,027,400	5,000,000	4,992,600			23		23		4,992,623		(965,223)	(965,223)	44,375	03/15/2050	2FE
683720-AA-4	OPEN TEXT CORP	C	06/23/2020	Various		4,284,188	4,275,000	4,275,000							4,275,000		9,188	9,188	60,148	02/15/2030	3FE
68389X-BT-1	ORACLE CORPORATION		06/02/2020	MITSUBISHI UFJ SECURITIES (USA)		10,690,500	10,000,000	9,996,300			122		122		9,996,422		694,078	694,078	43,750	04/01/2025	1FE
68389X-BV-6	ORACLE CORPORATION		05/21/2020	Jane Street Execution Services, LLC		15,126,732	13,800,000	13,785,786			188		188		13,785,974		1,340,758	1,340,758	62,196	04/01/2030	1FE
68389X-BX-2	ORACLE CORPORATION		04/01/2020	Market Axess		6,773,220	6,750,000	6,726,645			2		2		6,726,647		46,573	46,573	1,350	04/01/2050	1FE
68389X-BY-0	ORACLE CORPORATION		04/01/2020	CITIGROUP GLOBAL MARKETS		4,566,195	4,500,000	4,482,675			1		1		4,482,676		83,519	83,519	963	04/01/2060	1FE
67103H-AH-0	OREILLY AUTOMOTIVE INC		06/16/2020	Various		12,773,433	11,375,000	11,437,892	11,434,688		(2,473)		(2,473)		11,432,215		1,341,218	1,341,218	229,105	06/01/2029	2FE
67103H-AJ-6	OREILLY AUTOMOTIVE INC		06/18/2020	GOLDMAN, SACHS & CO.		1,057,041	900,000	899,631			7		7		899,638		157,403	157,403	8,925	04/01/2030	2FE
68752D-AC-2	ORTHO-CLINICAL DIAGNOSTICS INC		05/28/2020	JPMORGAN CHASE & CO.		962,880	944,000	944,000							944,000		18,880	18,880		06/01/2025	5FE
68902V-AB-3	OTIS WORLDWIDE CORP		05/19/2020	Various		7,949,791	8,150,000	8,148,533			5		5		8,148,538		(198,747)	(198,747)	47,656	02/15/2050	2FE
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC		05/16/2020	CALLED @ 107.154		849,731	793,000	787,053	786,807		963		963		787,770		5,230	5,230	79,971	01/15/2022	4FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		06/01/2020	SCHEDULED REDEMPTION		65,270	65,270	53,841	21,472		43,798		43,798		65,270				1,138	01/25/2042	1FM
69371R-P7-5	PACCAR FINANCIAL CORP		04/02/2020	U.S. BANCORP		2,424,058	2,417,000	2,414,873	2,415,446		184		184		2,415,630		8,427	8,427	41,139	03/01/2022	1FE
701885-AD-7	PARSLEY ENERGY LLC		06/03/2020	BANK OF AMERICA/MERRILL LYNCH		700,000	700,000	553,000			3,734		3,734		556,734		143,266	143,266	14,632	01/15/2025	3FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		06/01/2020	SCHEDULED REDEMPTION		150,000	150,000	145,065	145,123		4,877		4,877		150,000				5,135	12/30/2024	4
69318F-AK-4	PBF HOLDING COMPANY LLC		06/24/2020	CANTOR FITZGERALD		860,440	784,000	784,000							784,000		76,440	76,440	8,662	05/15/2025	3FE
713448-EQ-7	PEPSICO INC		04/02/2020	GOLDMAN, SACHS & CO.		7,252,980	7,000,000	6,995,030			45		45		6,995,075		257,905	257,905	7,438	03/19/2025	1FE
713448-ET-1	PEPSICO INC		04/07/2020	Market Axess		3,504,438	3,150,000	3,125,808			47		47		3,125,855		378,583	378,583	6,125	03/19/2040	1FE
713448-EY-0	PEPSICO INC		06/05/2020	MUFG SECURITIES AMERICAS INC		25,219,750	25,000,000	24,950,500			1,724		1,724		24,952,224		267,526	267,526	19,792	05/01/2023	1FE
714264-AA-6	PERNOD-RICARD SA	D	06/24/2020	CALLED @ 104.039		5,653,501	5,434,000	5,700,375	5,589,356		(58,203)		(58,203)		5,531,153		(97,153)	(97,153)	442,559	04/07/2021	2FE
71645W-AT-8	PETROBRAS INTL FIN CO	D	04/24/2020	CANCELLED TRADE		6,344									6,344		6,344	6,344		01/27/2022	2FE
717081-EN-9	PFIZER INC		04/07/2020	MORGAN STANLEY		5,308,050	5,000,000	4,989,850	4,992,356		530		530		4,992,886		315,164	315,164	90,667	09/15/2023	1FE
717081-ET-6	PFIZER INC		06/10/2020	Various		12,989,670	11,162,000	11,135,769	11,137,564		1,017		1,017		11,138,580		1,851,090	1,851,090	285,608	03/15/2029	1FE
69331C-AJ-7	PG&E CORPORATION		06/18/2020	CANTOR FITZGERALD		2,424,000	2,400,000	2,400,000							2,400,000		24,000	24,000		07/01/2030	1Z
69344B-AA-3	PGT INNOVATIONS INC		04/03/2020	BANK OF AMERICA/MERRILL LYNCH		701,925	735,000	781,856			(1,891)		(1,891)		779,965		(78,040)	(78,040)	33,902	08/01/2026	4FE
69336Q-AC-6	PHHMC_07-4 RMBS		06/01/2020	SCHEDULED REDEMPTION		17	17	17	17						17					08/15/2037	1FM
718546-AP-9	PHILLIPS 66		04/15/2020	MATURED		2,580,000	2,580,000	2,580,000	2,580,000						2,580,000				34,972	04/15/2020	2FE
718546-AU-8	PHILLIPS 66		04/07/2020	Various		9,521,565	9,500,000	9,489,075							9,489,075		32,490	32,490		04/06/2023	2FE
72147K-AC-2	PILGRIMS PRIDE CORP		06/03/2020	RBC DOMINION SECURITIES		1,533,665	1,511,000	1,488,335	1,496,828		1,009		1,009		1,497,837		35,828	35,828	62,748	03/15/2025	3FE
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		06/18/2020	CITIGROUP GLOBAL MARKETS		4,265,400	4,000,000	3,983,320	3,983,600		697		697		3,984,297		281,103	281,103	72,000	10/22/2029	1FE
73316P-CK-4	POPLR 2005-2, M1 RMBS		06/01/2020	SCHEDULED REDEMPTION		61,731	61,731	58,862	59,338		2,393		2,393		61,731				1,304	04/25/2035	1FM
73316P-JE-1	POPLR 2005-6 A4 RMBS		06/01/2020	SCHEDULED REDEMPTION		796,443	796,443	616,731	486,903		309,541		309,541		796,443				12,770	01/25/2036	1FM
74039F-30-4	PPTT 2006-A GS CLASS B ABS		05/13/2020	DISTRIBUTION		19									19		19	19		08/14/2026	3FE
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		05/19/2020	DISTRIBUTION		13									13		13	13		11/15/2026	2FE
740212-AK-1	PRECISION DRILLING CORPORATION	A	05/21/2020	NATIONAL BANK OF CANADA		1,137,300	2,230,000	2,263,450	2,224,425	35,088	(5,761)		29,327		2,253,752		(1,116,452)	(1,116,452)	77,291	12/15/2023	4FE
742718-FF-1	PROCTER & GAMBLE CO		04/02/2020	GOLDMAN, SACHS & CO.		6,299,040	6,000,000	5,990,460			55		55		5,990,515		308,525	308,525	4,492	03/25/2025	1FE
742718-FG-9	PROCTER & GAMBLE CO		04/06/2020	BNP CAPITAL MARKETS		7,553,840	7,000,000	6,982,360			83		83		6,982,443		571,397	571,397	7,078	03/25/2027	1FE
742718-FH-7	PROCTER & GAMBLE CO		04/06/2020	BANK OF AMERICA/MERRILL LYNCH		6,651,120	6,000,000	5,985,600			45		45		5,985,645		665,475	665,475	6,500	03/25/2030	1FE
742718-FJ-3	PROCTER & GAMBLE CO		04/07/2020	BARCLAYS		3,484,410	3,000,000	2,985,090			20		20		2,985,110		499,300	499,300	4,142	03/25/2040	1FE
742718-FK-0	PROCTER & GAMBLE CO		04/07/2020	Market Axess		4,150,508	3,375,000	3,353,535			16		16		3,353,551		796,957	796,957	4,725	03/25/2050	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 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
743315-AX-1	PROGRESSIVE CORPORATION (THE)		04/01/2020	JEFFERIES & COMPANY, INC.		5,256,018	4,500,000	4,461,660			13		13		4,461,673		794,345	794,345	3,456	03/26/2050	1FE
745310-AB-8	PUGET ENERGY INC		06/20/2020	CALLED @ 102.839		32,805,575	31,900,000	33,520,400	32,112,287		(102,959)		(102,959)		32,009,327		(109,327)	(109,327)	1,971,124	12/15/2020	2FE
747525-AR-4	QUALCOMM INCORPORATED		05/08/2020	U.S. BANCORP		17,902,448	17,200,000	17,172,308	17,184,467		1,772		1,772		17,186,239		716,209	716,209	350,307	01/30/2023	1FE
747525-AT-0	QUALCOMM INCORPORATED		04/30/2020	Jane Street Execution Services, LLC		5,981,640	5,600,000	5,859,672			(10,846)		(10,846)		5,848,826		132,814	132,814	73,982	05/20/2024	1FE
912920-AK-1	QWEST CORPORATION		06/29/2020	IMPERIAL CAPITAL, LLC		1,041,930	918,000	988,735	966,454		(3,612)		(3,612)		962,842		79,088	79,088	52,874	09/15/2025	3FE
750236-AX-9	RADIAN GROUP INC		05/21/2020	Various		6,176,253	6,290,000	6,290,000							6,290,000		(113,748)	(113,748)	8,693	03/15/2025	1Z
74922G-AN-4	RALI 2006-QA14 A13 RMBS		05/20/2020	Various		4,542,480	5,362,880	3,460,501	1,383,751		(126,889)		(126,889)		1,256,863		3,285,617	3,285,617	163,889	03/25/2040	1FM
761118-WQ-7	RALI_06-QO3 RMBS		05/20/2020	Various		1,461,560	3,907,835	1,446,211	1,068,341		50,334		50,334		1,118,674		342,886	342,886	28,898	03/26/2046	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		05/21/2020	Various		3,655,443	6,245,902	3,674,045	3,766,984		(53,980)		(53,980)		3,674,045		(18,601)	(18,601)	156,952	05/25/2036	1FM
75606D-AG-6	REALOGY GROUP LLC		04/30/2020	BARCLAYS		278,357	395,000	392,038	392,207		93		93		392,300		(113,944)	(113,944)	21,910	04/01/2027	4FE
75606D-AJ-0	REALOGY GROUP LLC		06/09/2020	JPMORGAN CHASE & CO.		2,891,700	2,835,000	2,835,000							2,835,000		56,700	56,700		06/15/2025	1Z
74949L-AD-4	RELX CAPITAL INC		05/19/2020	HSBC SECURITIES, INC.		3,425,659	3,375,000	3,352,793							3,352,793		72,866	72,866		05/22/2030	2FE
76041Q-AA-1	REPS_19-A ABS		05/11/2020	JPMORGAN CHASE & CO.		2,498,500	2,630,000	2,293,025			26,604		26,604		2,319,629		178,871	178,871	28,316	11/22/2027	1FE
760759-AW-0	REPUBLIC SERVICES INC		04/07/2020	Various		3,772,856	4,100,000	4,069,660			72		72		4,069,732		(296,877)	(296,877)	14,589	03/01/2050	2FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		05/20/2020	Various		320,477	624,000	411,336			16,954		16,954		16,954		303,523	303,523	15,618	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		06/01/2020	Various		1,349,156	1,582,138	1,411,519	1,219,442		(23,092)		(23,092)		1,196,350		152,806	152,806	47,030	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		06/01/2020	Various		2,310,297	2,568,549	1,843,177	1,969,035		(15,553)		(15,553)		1,953,482		356,815	356,815	76,024	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		06/01/2020	Various		931,080	1,035,159	832,431	864,239		(805)		(805)		863,435		67,646	67,646	30,639	09/25/2037	1FM
774341-AH-4	ROCKWELL COLLINS INC.		06/19/2020	EXCHANGE		16,995,804	17,000,000	16,988,610	16,994,712		1,092		1,092		16,995,804				362,289	03/15/2022	2FE
774341-AJ-0	ROCKWELL COLLINS INC.		06/19/2020	EXCHANGE		8,585,957	8,600,000	8,575,232	8,584,319		1,638		1,638		8,585,957				209,458	03/15/2024	2FE
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD		06/04/2020	JPMORGAN CHASE & CO.		1,608,038	1,565,000	1,565,000							1,565,000		43,038	43,038		06/15/2023	1Z
78355H-JZ-3	RYDER SYSTEM INC		05/11/2020	MATURED		5,000,000	5,000,000	4,986,250	4,998,949		1,051		1,051		5,000,000				62,500	05/11/2020	2FE
79466L-AF-1	SALESFORCE.COM INC.		06/11/2020	CITIGROUP GLOBAL MARKETS		4,042,710	3,500,000	3,499,125	3,499,254		35		35		3,499,289		543,421	543,421	87,772	04/11/2028	1FE
80007R-AG-0	SANDS CHINA LTD	D	06/18/2020	JPMORGAN CHASE & CO.		3,296,412	3,150,000	3,136,770			43		43		3,136,813		159,599	159,599	5,742	06/18/2030	2FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		06/01/2020	SCHEDULED REDEMPTION		10,127	10,127	8,420	8,793		1,334		1,334		10,127				196	09/25/2052	1FM
80589M-AB-8	SCANA CORP		04/01/2020	MATURED		6,720,000	6,720,000	6,946,061	6,750,970		(30,970)		(30,970)		6,720,000				210,000	04/01/2020	2FE
816196-AT-6	SELECT MEDICAL CORPORATION		06/11/2020	JPMORGAN CHASE & CO.		2,201,830	2,092,000	2,217,520	2,216,298		(9,713)		(9,713)		2,206,586		(4,756)	(4,756)	114,043	08/15/2026	4FE
78412D-AN-9	SEMCO ENERGY INC		04/21/2020	MATURED		7,000,000	7,000,000	6,995,100	6,999,811		189		189		7,000,000				180,250	04/21/2020	1FE
816851-BG-3	SEMPRA ENERGY		06/10/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		10,411,852	9,596,000	9,830,206	5,518,687		(7,612)		(7,612)		9,829,194		582,658	582,658	213,091	02/01/2028	2FE
81761L-AA-0	SERVICE PROPERTIES TRUST		06/23/2020	Various		5,679,453	5,480,000	5,480,000							5,480,000		199,453	199,453	2,602	09/15/2025	3Z
822582-AX-0	SHELL INTERNATIONAL FIN	D	04/07/2020	CITIGROUP GLOBAL MARKETS		8,610,427	8,269,000	8,878,177			(15,968)		(15,968)		8,862,210		(251,783)	(251,783)	44,515	08/12/2023	1FE
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	06/17/2020	CITIGROUP GLOBAL MARKETS		3,926,397	3,751,000	3,751,000	3,751,000						3,751,000		175,397	175,397	61,037	05/27/2022	1FE
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	04/01/2020	Various					14,984,393		1,717		1,717						201,375	03/16/2022	1FE
82967N-BA-5	SIRIUS XM RADIO INC		04/23/2020	GOLDMAN, SACHS & CO.		1,947,500	1,900,000	1,997,375	1,996,042		(5,657)		(5,657)		1,990,385		(42,885)	(42,885)	69,403	08/01/2027	3FE
82967N-BC-1	SIRIUS XM RADIO INC		04/23/2020	CITIGROUP GLOBAL MARKETS		4,414,019	4,229,000	4,229,000	4,229,000						4,229,000		185,019	185,019	206,751	07/01/2029	3FE
82967N-BE-7	SIRIUS XM RADIO INC		06/26/2020	JPMORGAN CHASE & CO.		969,806	945,000	945,000	945,000						945,000		24,806	24,806	43,463	07/15/2024	3FE
83051G-AE-8	SKANDINAVISKA ENSKILDA BANKEN AB	D	04/02/2020	JPMORGAN CHASE & CO.		6,972,926	6,952,000	6,867,116	6,924,001		8,344		8,344		6,932,345		40,581	40,581	70,461	11/17/2020	1FE
78443C-CL-6	SLMA_06-A ABS		06/15/2020	SCHEDULED REDEMPTION		219,751	219,751	206,028	209,224		10,527		10,527		219,751				572	06/15/2039	1FE
78454L-AK-6	SM ENERGY CO		04/13/2020	BANK OF AMERICA/MERRILL LYNCH		804,615	2,037,000	2,042,093			(1,125)		(1,125)		2,040,968		(1,236,353)	(1,236,353)	51,986	11/15/2022	4FE
833034-AM-3	SNAP-ON INCORPORATED		05/19/2020	RBC DOMINION SECURITIES		4,389,075	4,500,000	4,448,790			60		60		4,448,850		(59,775)	(59,775)	8,138	05/01/2050	1FE
86745L-AA-0	SNVA 19-AA A ABS		05/27/2020	Various		4,427,023	4,446,071	4,461,867	4,461,381		(2,894)		(2,894)		4,458,487		(31,464)	(31,464)	72,886	06/20/2046	1FE
83416N-AA-1	SOCTY_16-A A ABS		06/11/2020	MIZUHO SECURITIES USA INC.		3,988,891	3,934,787	3,975,027	3,947,097		(1,747)		(1,747)		3,945,349		43,541	43,541	139,029	09/21/2048	2FE
842400-GT-4	SOUTHERN CALIFORNIA EDISON		05/20/2020	MORGAN STANLEY		4,963,627	4,687,000	4,942,957			(1,046)		(1,046)		4,941,911		21,715	21,715	63,203	02/01/2050	1FE
842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY		06/05/2020	GOLDMAN, SACHS & CO.		3,314,580	3,000,000	2,532,660	2,539,844		3,525		3,525		2,543,370		771,210	771,210	82,667	04/01/2047	1FE
842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY		06/04/2020	BANK OF AMERICA/MERRILL LYNCH		10,935,200	10,000,000	10,142,993	4,242,559		(4,291)		(4,291)		10,140,355		794,845	794,845	209,153	08/01/2025	1FE
842400-GR-8	SOUTHERN CALIFORNIA EDISON COMPANY		06/05/2020	JPMORGAN CHASE & CO.		4,671,182	3,785,000	3,779,171	3,779,241		40		40		3,779,281		891,901	891,901	142,489	03/01/2049	1FE
844741-BB-3	SOUTHWEST AIRLINES CO		06/25/2020	BNP CAPITAL MARKETS		5,000,000	5,000,000	5,009,642	5,001,717		(1,001)		(1,001)		5,000,715		(715)	(715)	86,125	11/05/2020	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
844741-BH-0	SOUTHWEST AIRLINES CO		06/25/2020	BARCLAYS		2,781,000	2,700,000	2,688,822			535		535		2,689,357		91,643	91,643	19,594	05/04/2023	2FE
844741-BJ-6	SOUTHWEST AIRLINES CO		06/29/2020	BARCLAYS		9,450,000	9,000,000	8,980,470			542		542		8,981,012		468,988	468,988	74,025	05/04/2025	2FE
7846EL-AC-1	SPCM SA	D	05/27/2020	BANK OF AMERICA/MERRILL LYNCH		6,109,210	5,951,000	6,008,183	5,853,885		(7,487)		(7,487)		5,993,567		115,643	115,643	203,197	09/15/2025	3FE
85205T-AL-4	SPIRIT AEROSYSTEMS INC		05/06/2020	OPPENHEIMER & CO., INC.		766,360	782,000	782,000							782,000		(15,640)	(15,640)	3,421	04/15/2025	4FE
85172F-AQ-2	SPRINGLEAF FINANCE CORP		05/13/2020	BARCLAYS		2,246,644	2,535,000	2,622,343	2,617,635		(3,275)		(3,275)		2,614,360		(367,716)	(367,716)	170,743	01/15/2028	3FE
85172F-AR-0	SPRINGLEAF FINANCE CORP		04/13/2020	CITIGROUP GLOBAL MARKETS		3,191,250	3,450,000	3,450,000	3,450,000						3,450,000		(258,750)	(258,750)	81,386	11/15/2029	3FE
85207U-AL-9	SPRINT CORP		04/01/2020	CALLED @ 100.000		5,431,000	5,431,000	5,323,163			622		622		5,323,785		107,215	107,215	63,437	02/01/2028	4FE
852061-AR-1	SPRINT NEXTEL CORP		06/18/2020	GOLDMAN, SACHS & CO.		1,341,331	1,333,000	1,382,988	1,361,326	590	(21,663)		(21,073)		1,340,253		1,078	1,078	78,795	08/15/2020	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/20/2020	SCHEDULED REDEMPTION		2,317,188	2,317,188	2,291,973	2,298,659		18,529		18,529		2,317,188				38,929	03/20/2023	2FE
80285J-AQ-9	SRT 19-A D ABS		05/29/2020	MIZUHO SECURITIES USA INC.		4,950,000	5,000,000	4,999,046	4,999,264		132		132		4,999,396		(49,396)	(49,396)	82,350	05/20/2024	2FE
853254-BP-4	STANDARD CHARTERED PLC	D	04/02/2020	Various		8,465,264	8,400,000	8,400,000	8,400,000						8,400,000		65,264	65,264	133,970	05/21/2030	1FE
853496-AB-3	STANDARD INDUSTRIES INC		06/18/2020	Various		3,271,371	3,227,000	3,230,087	2,556,247		(9,516)		(9,516)		3,186,519		58,838	58,838	155,807	02/15/2023	3FE
853496-AG-2	STANDARD INDUSTRIES INC		06/25/2020	STIFEL CAPITAL MARKETS		2,104,875	2,100,000	2,100,000							2,100,000		4,875	4,875		07/15/2030	3FE
855030-AP-7	STAPLES INC		04/30/2020	GOLDMAN, SACHS & CO.		2,446,820	4,816,000	4,809,735	4,810,051		187		187		4,810,238		(2,363,418)	(2,363,418)	282,789	04/15/2027	4FE
855244-AX-7	STARBUCKS CORPORATION		04/07/2020	U.S. BANCORP		4,254,570	4,500,000	4,465,440			50		50		4,465,490		(210,920)	(210,920)	11,306	03/12/2050	2FE
857691-AG-4	STATION CASINOS LLC		05/19/2020	DEUTSCHE BANK AG		6,836,800	8,371,000	8,371,000							8,371,000		(1,534,200)	(1,534,200)	108,480	02/15/2028	5FE
867224-AD-9	SUNCOR ENERGY INC	A	06/22/2020	BARCLAYS		4,802,760	4,500,000	4,497,705			49		49		4,497,754		305,006	305,006	15,888	05/15/2025	2FE
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO		05/05/2020	BARCLAYS		9,967,700	10,000,000	10,177,200	10,000,000						10,000,000		(32,300)	(32,300)	255,000	04/01/2024	2FE
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO		05/05/2020	BARCLAYS		9,999,200	10,000,000	9,990,500	9,997,589		662		662		9,998,250		950	950	264,000	04/01/2021	2FE
86765B-AU-3	SUNOCO PARTNERS LLC		06/08/2020	Various		18,907,827	18,250,000	18,097,753	18,120,495		6,290		6,290		18,126,785		781,043	781,043	504,917	10/01/2027	2FE
84751P-LM-9	SURF_06-BC2 RMBS		06/22/2020	Various		2,299,030	4,841,050	2,765,041	1,916,994		5,149		5,149		1,922,143		376,887	376,887	41,614	06/25/2042	1FM
86959L-AF-0	SVENSKA HANDELSBANKEN AB	D	06/30/2020	WELLS FARGO		9,987,300	10,000,000	9,965,100			64		64		9,965,164		22,136	22,136	347	06/30/2023	1FE
87165Y-AC-7	SYMP 18_19A CLO		06/04/2020	SOCIETE GENERALE		10,925,600	11,200,000	10,458,000			42,342		42,342		10,500,342		425,258	425,258	114,568	04/16/2031	1FE
87165B-AP-8	SYNCHRONY FINANCIAL		04/17/2020	Various		8,161,198	8,409,000	8,390,837	8,391,951		432		432		8,392,383		(231,185)	(231,185)	251,329	03/19/2029	2FE
871829-BL-0	SYSCO CORPORATION		04/01/2020	GOLDMAN, SACHS & CO.		951,570	900,000	898,128							898,128		53,442	53,442	149	04/01/2030	2FE
871829-BP-1	SYSCO CORPORATION		04/01/2020	GOLDMAN, SACHS & CO.		4,672,350	4,500,000	4,496,895			2		2		4,496,897		175,453	175,453	706	04/01/2025	2FE
87612B-AP-7	TARGA RESOURCES PARTNERS LP		05/21/2020	RBC DOMINION SECURITIES		1,389,375	1,425,000	1,418,033	1,420,213		461		461		1,420,674		(31,299)	(31,299)	32,132	11/15/2023	3FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		06/03/2020	OPPENHEIMER & CO., INC.		1,995,000	2,000,000	1,979,290	1,981,098		817		817		1,981,916		13,084	13,084	88,889	01/15/2028	3FE
87612E-BH-8	TARGET CORPORATION		06/10/2020	Various		7,974,753	6,959,000	6,958,304	6,958,349		27		27		6,958,376		1,016,377	1,016,377	154,620	04/15/2029	1FE
87612E-BK-1	TARGET CORPORATION		06/29/2020	Various		11,276,431	10,300,000	10,258,079			820		820		10,258,899		1,017,532	1,017,532	64,822	09/15/2030	1FE
872224-AE-0	TBW 2006-4 A4 RMBS		06/10/2020	Various		16,182,795	17,164,756	10,913,845	10,963,530		(169,235)		(169,235)		10,794,296		5,388,499	5,388,499	224,765	05/25/2041	1FM
878237-AG-1	TECH DATA CORPORATION		06/30/2020	Various		4,303,125	4,250,000	4,243,540	4,247,133		652		652		4,247,785		(72,160)	(72,160)	265,094	02/15/2022	2FE
87971M-BK-8	TELUS CORPORATION	A	06/05/2020	Jane Street Execution Services, LLC		575,745	500,000	495,240	495,286		35		35		495,322		80,423	80,423	10,392	06/15/2049	2FE
88023J-AD-8	TEMPO ACQUISITION LLC/TEMPO ACQUIS		05/06/2020	BARCLAYS		3,997,500	3,900,000	3,900,000							3,900,000		97,500	97,500	623	06/01/2025	4FE
88033G-DE-7	TENET HEALTHCARE CORPORATION		04/03/2020	Various		2,916,000	2,880,000	2,880,000							2,880,000		36,000	36,000		04/01/2025	1Z
88033G-DG-2	TENET HEALTHCARE CORPORATION		06/10/2020	CANTOR FITZGERALD		1,551,306	1,565,000	1,565,000							1,565,000		(13,694)	(13,694)		06/15/2028	4FE
882508-BH-6	TEXAS INSTRUMENTS INC		05/29/2020	MUFG SECURITIES AMERICAS INC		9,733,365	9,500,000	9,485,845			593		593		9,486,438		246,927	246,927	28,226	03/12/2025	1FE
87244B-AA-6	TGIF_17-1 ABS		04/30/2020	SCHEDULED REDEMPTION		40,720	40,720	36,585	39,660	1,207	4,122		5,329		40,720				631	04/30/2047	3FE
87272H-AG-5	TIA 17 2A D CLO		05/08/2020	CITIGROUP GLOBAL MARKETS		585,000	750,000	581,250			8,592		8,592		589,842		(4,842)	(4,842)	10,468	01/16/2031	2FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2020	VARIOUS		9,448	9,448									9,448		9,448		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2020	VARIOUS		9,253	9,253									9,253		9,253		03/01/2023	5
872540-AR-0	TJX COMPANIES INC		05/13/2020	HSBC SECURITIES, INC.		10,783,500	10,000,000	9,959,600			899		899		9,960,499		823,001	823,001	42,778	04/15/2025	1FE
872540-AS-8	TJX COMPANIES INC		05/21/2020	Various		9,920,910	9,000,000	8,993,790			115		115		8,993,905		927,005	927,005	49,896	04/15/2027	1FE
872540-AT-6	TJX COMPANIES INC		06/10/2020	Various		5,881,843	5,000,000	4,993,750			101		101		4,993,851		887,991	887,991	38,212	04/15/2030	1FE
872540-AU-3	TJX COMPANIES INC		04/17/2020	Various		10,795,045	9,500,000	9,444,045			28		28		9,444,073		1,350,972	1,350,972	13,438	04/15/2050	1FE
889175-BE-4	TOLEDO EDISON COMPANY		05/01/2020	MATURED		490,000	490,000	489,035	489,959		41		41		490,000				17,763	05/01/2020	1FE
89114Q-CG-1	TORONTO-DOMINION BANK/THE	A	06/30/2020	MORGAN STANLEY		9,555,385	9,500,000	9,492,970			129		129		9,493,099		62,286	62,286	3,958	06/12/2023	1FE
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA	D	04/07/2020	Jane Street Execution Services, LLC		4,927,600	5,000,000	5,000,000	5,000,000						5,000,000		(72,400)	(72,400)	105,695	01/10/2030	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
892331-AF-6	TOYOTA MOTOR CORPORATION	D	05/14/2020	Jane Street Execution Services, LLC		1,036,240	1,000,000	1,000,000	1,000,000						1,000,000		36,240	36,240	20,698	07/02/2024	1FE
89236T-GU-3	TOYOTA MOTOR CREDIT CORP	C	06/12/2020	DEUTSCHE BANK AG		5,141,000	5,000,000	4,979,450			632		632		4,980,082		160,918	160,918	36,729	02/13/2030	1FE
89352H-BA-6	TRANSCANADA PIPELINES LTD	A	04/06/2020	BARCLAYS		16,688,197	16,500,000	16,472,940			12		12		16,472,952		215,245	215,245	3,758	04/15/2030	2FE
893647-AX-5	TRANSDIGM INC		04/14/2020	CANTOR FITZGERALD		1,280,178	1,337,000	1,328,181	1,328,910		65		65		1,328,974		(48,797)	(48,797)	65,420	07/15/2024	4FE
893647-BK-2	TRANSDIGM INC		04/07/2020	MORGAN STANLEY		1,565,625	1,500,000	1,500,000							1,500,000		65,625	65,625	333	12/15/2025	4FE
893830-BL-2	TRANSOCEAN INC		04/28/2020	GOLDMAN, SACHS & CO.		142,720	446,000	446,000							446,000		(303,280)	(303,280)	10,208	02/01/2027	5FE
87265H-AE-9	TRI POINTE GROUP INC		06/10/2020	TENDER OFFER		3,345,600	3,264,000	3,172,451	1,491,335		12,980		12,980		3,183,909		161,691	161,691	106,572	07/01/2021	3FE
897051-AB-4	TRONOX INC		04/29/2020	OPPENHEIMER & CO., INC.		784,958	783,000	783,000							783,000		1,958	1,958		05/01/2025	1Z
89788K-AA-4	TRUIST BANK		06/11/2020	Jane Street Execution Services, LLC		8,261,741	8,123,000	8,110,003			310		310		8,110,314		151,427	151,427	48,738	03/11/2030	1FE
902494-BK-8	TYSON FOODS INC		06/08/2020	Various		9,491,511	8,089,000	8,087,544	8,087,647		54		54		8,087,700		1,403,811	1,403,811	272,410	03/01/2029	2FE
907818-FL-7	UNION PACIFIC CORPORATION		06/05/2020	BARCLAYS		5,018,186	4,600,000	4,597,930			5		5		4,597,935		420,251	420,251	61,813	02/05/2070	2FE
90932D-AA-3	UNITED AIRLINES INC ABS		04/07/2020	SCHEDULED REDEMPTION		264,310	264,310	264,310	264,310						264,310				4,097	04/07/2030	1FE
90932E-AA-1	UNITED AIRLINES INC ABS		04/07/2020	SCHEDULED REDEMPTION		376,641	376,641	367,464	368,092		8,550		8,550		376,641				5,414	04/07/2030	1FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		06/23/2020	DEUTSCHE BANK AG		1,765,363	1,735,000	1,735,000	1,735,000						1,735,000		30,363	30,363	43,140	11/15/2027	3FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		06/19/2020	STIFEL CAPITAL MARKETS		780,080	784,000	784,000							784,000		(3,920)	(3,920)	10,279	07/15/2030	3FE
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		05/19/2020	CALLED @ 110.320		1,308,397	1,186,000	1,185,893	1,185,921		8		8		1,185,929		71	71	155,224	08/16/2023	2FE
91324P-DR-0	UNITEDHEALTH GROUP INC		06/02/2020	U.S. BANCORP		8,511,520	8,000,000	7,998,000	7,998,162		160		160		7,998,322		513,198	513,198	162,556	08/15/2024	1FE
91324P-DS-8	UNITEDHEALTH GROUP INC		06/10/2020	JPMORGAN CHASE & CO.		3,324,600	3,000,000	2,999,190	2,999,220		32		32		2,999,252		325,348	325,348	75,948	08/15/2029	1FE
914906-AT-9	UNIVISION COMMUNICATIONS INC		04/22/2020	CITIGROUP GLOBAL MARKETS		824,000	800,000	792,208							792,208		31,792	31,792		05/01/2025	1Z
914906-AU-6	UNIVISION COMMUNICATIONS INC		06/05/2020	STIFEL CAPITAL MARKETS		2,378,460	2,352,000	2,352,000							2,352,000		26,460	26,460		06/01/2027	4FE
903436-AA-1	US AIRWAYS 2011-1A PTT		04/22/2020	SCHEDULED REDEMPTION		30,849	30,849	32,006	31,406		(556)		(556)		30,849				1,099	04/22/2025	1FE
90346W-AB-9	US AIRWAYS INC ABS		05/15/2020	SCHEDULED REDEMPTION		53,907	53,907	51,464	54,131		588		588		53,907				1,449	05/15/2023	2FE
91159H-HV-5	US BANCORP		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		10,938,500	10,000,000	9,997,300	9,997,758		239		239		9,997,997		940,503	940,503	293,438	02/05/2024	1FE
90290M-AC-5	US FOODS INC		04/28/2020	CITIGROUP GLOBAL MARKETS		7,288,194	7,240,000	7,240,000							7,240,000		48,194	48,194	1,155	04/15/2025	4FE
90327Q-D4-8	USAA CAPITAL CORP		06/17/2020	RBS SECURITIES INC		5,529,654	5,400,000	5,393,304			349		349		5,393,653		136,001	136,001	13,050	05/01/2023	1FE
91879Q-AL-3	VAIL RESORTS INC		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		1,236,688	1,175,000	1,175,000							1,175,000		61,688	61,688	5,916	05/15/2025	4FE
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIO		06/10/2020	CALLED @ 101.625		1,727,625	1,700,000	1,700,000	1,700,000						1,700,000				108,965	03/15/2022	3FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		04/23/2020	MORGAN STANLEY		2,049,700	1,990,000	2,102,565	2,068,351		(12,404)		(12,404)		2,055,946		(6,246)	(6,246)	84,741	03/15/2024	3FE
91913Y-AY-6	VALERO ENERGY CORPORATION		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		9,568,780	9,500,000	9,492,970							9,492,970		75,810	75,810		04/15/2025	1Z
92047W-AD-3	VALVOLINE INC		06/25/2020	CITIGROUP GLOBAL MARKETS		2,839,610	2,850,000	2,850,000							2,850,000		(10,390)	(10,390)	41,174	02/15/2030	3FE
92343V-FD-1	VERIZON COMMUNICATIONS INC		04/07/2020	Market Axess		5,238,180	4,500,000	4,500,000							4,500,000		738,180	738,180	9,500	03/22/2050	2FE
92343V-FE-9	VERIZON COMMUNICATIONS INC		06/04/2020	Various		14,976,876	13,500,000	13,458,555			724		724		13,459,279		1,517,596	1,517,596	86,800	03/22/2030	2FE
92676X-AD-9	VIKING CRUISES LTD		04/22/2020	WELLS FARGO		501,656	730,000	696,855	700,967		920		920		701,887		(200,231)	(200,231)	26,090	09/15/2027	4FE
92769V-AC-3	VIRGIN MEDIA FINANCE PLC	D	06/23/2020	CALLED @ 107.425		5,102,688	4,750,000	4,750,000	4,750,000						4,750,000				566,042	02/15/2022	4FE
92826C-AD-4	VISA INC		04/02/2020	TD SECURITIES		7,575,540	7,000,000	7,545,650			(9,460)		(9,460)		7,536,190		39,350	39,350	68,600	12/14/2025	1FE
92826C-AM-4	VISA INC		04/07/2020	Various		14,975,618	15,000,000	14,978,250			36		36		14,978,286		(2,669)	(2,669)	5,766	04/15/2030	1FE
928563-AA-3	VMWARE INC		05/11/2020	CALLED @ 100.574		20,064,513	19,950,000	19,865,105	19,925,876		13,599		13,599		19,939,475		10,525	10,525	445,905	08/21/2020	2FE
92857W-AD-7	VODAFONEZIGGO GROUP BV	D	06/03/2020	BNP CAPITAL MARKETS		1,121,850	1,080,000	1,080,000							1,080,000		41,850	41,850	17,528	02/28/2030	4FE
931142-EE-9	WALMART INC		04/02/2020	GOLDMAN, SACHS & CO.		5,627,000	5,000,000	4,984,700	4,986,666		356		356		4,987,022		639,978	639,978	51,389	06/26/2028	1FE
254687-FN-1	WALT DISNEY CO		04/02/2020	GOLDMAN, SACHS & CO.		5,423,850	5,000,000	4,997,250			18		18		4,997,268		426,582	426,582	6,049	03/24/2025	1FE
254687-FQ-4	WALT DISNEY CO		06/18/2020	CREDIT SUISSE		5,323,500	4,500,000	4,487,400			259		259		4,487,659		835,841	835,841	42,275	03/22/2030	1FE
254687-FR-2	WALT DISNEY CO		04/07/2020	Market Axess		5,440,140	4,500,000	4,489,515			14		14		4,489,529		950,611	950,611	9,250	03/23/2040	1FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		06/01/2020	Various		2,055,265	2,709,950	1,540,944	1,861,591		70,827		70,827		1,932,418		122,848	122,848	47,628	07/25/2037	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		05/25/2020	Various		3,268	89,537	3,779	3,931		29,213		29,213		33,143		(29,875)	(29,875)	557	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		06/25/2020	Various		105,683	325,530	27,017			11,478		11,478		11,478		94,205	94,205	1,691	06/25/2046	1FM
94106B-AB-7	WASTE CONNECTIONS INC		05/20/2020	FIFTH THIRD SECURITIES, INC.		2,877,672	2,940,000	2,896,635			168		168		2,896,803		(19,131)	(19,131)	17,187	04/01/2050	2FE
94106L-BH-1	WASTE MANAGEMENT INC		06/08/2020	Various		13,808,871	12,600,000	12,596,598	12,596,862		195		195		12,597,056		1,211,814	1,211,814	195,955	06/15/2026	2FE
95000U-2G-7	WELLS FARGO & COMPANY		05/11/2020	HSBC SECURITIES, INC.		4,043,720	4,000,000	4,000,000	4,000,000						4,000,000		43,720	43,720	61,739	10/30/2030	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
95000U-2J-1	WELLS FARGO & COMPANY		05/11/2020	GOLDMAN, SACHS & CO.		4,037,557	4,100,000	4,100,000							4,100,000		(62,443)	(62,443)	26,949	02/11/2031	1FE
958254-AF-1	WESTERN GAS PARTNERS LP		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		2,175,000	2,500,000	2,056,250			5,308		5,308		2,061,558		113,442	113,442	44,240	07/01/2026	2FE
958254-AK-0	WESTERN GAS PARTNERS LP		05/05/2020	CITIGROUP GLOBAL MARKETS		3,102,500	3,400,000	3,393,812	3,394,509		182		182		3,394,691		(292,191)	(292,191)	117,536	08/15/2028	3FE
958254-AL-8	WESTERN GAS PARTNERS LP		04/06/2020	GOLDMAN, SACHS & CO.		371,000	700,000	640,983	641,389		208		208		641,597		(270,597)	(270,597)	24,918	08/15/2048	3FE
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		06/05/2020	Various		11,319,357	12,250,000	12,245,345			299		299		12,245,644		(926,287)	(926,287)	132,338	02/01/2025	3FE
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		05/01/2020	Various		14,336,026	16,300,000	16,283,700			404		404		16,284,104		(1,948,078)	(1,948,078)	201,048	02/01/2030	3FE
960413-AW-2	WESTLAKE CHEMICAL CORP		06/18/2020	CANTOR FITZGERALD		2,746,310	2,700,000	2,688,876			26		26		2,688,902		57,408	57,408	2,531	06/15/2030	2FE
961214-EL-3	WESTPAC BANKING CORP	D	06/18/2020	Various		8,519,239	8,150,000	8,146,414			105		105		8,146,519		372,720	372,720	71,750	01/16/2030	1FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/04/2020	Various		775,632	857,741	627,266	586,053		33,881		33,881		619,934		155,698	155,698	20,211	10/25/2036	1FM
96926J-AE-7	WILLIAM CARTER COMPANY (THE)		05/06/2020	KEYCORP		790,798	782,000	782,000							782,000		8,798	8,798		05/15/2025	3FE
71953L-AA-9	WILLIAMS SCOTSMAN INC		06/01/2020	JPMORGAN CHASE & CO.		1,200,990	1,176,000	1,176,000							1,176,000		24,990	24,990		06/15/2025	4FE
88432C-BB-1	WINDR_14-1A		04/20/2020	SCHEDULED REDEMPTION		81,968	81,968	81,968	81,968						81,968				1,248	07/18/2031	1FE
88433A-AN-9	WINDR_2016-1A CR CLO		06/17/2020	MUFG SECURITIES AMERICAS INC		3,325,000	3,500,000	3,136,875			9,207		9,207		3,146,082		178,918	178,918	20,973	07/17/2028	1FE
88432M-AE-4	WINDR_2017-1A C		06/17/2020	BANK OF AMERICA/MERRILL LYNCH		4,289,625	4,500,000	4,027,500			9,467		9,467		4,036,967		252,658	252,658	25,764	04/18/2029	1FE
92933B-AM-6	WMG ACQUISITION CORP		06/30/2020	CALLED @ 103.656		6,312,650	6,090,000	6,195,130	6,169,417		(13,247)		(13,247)		6,156,170		(66,170)	(66,170)	419,751	11/01/2024	3FE
97789L-AB-2	WOLVERINE ESCROW LLC		04/22/2020	BANK OF AMERICA/MERRILL LYNCH		2,233,980	3,546,000	3,510,540	3,510,893		1,172		1,172		3,512,065		(1,278,085)	(1,278,085)	130,316	11/15/2026	4FE
98212B-AE-3	WPX ENERGY INC		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		1,488,620	1,519,000	1,575,963	1,573,009		(4,789)		(4,789)		1,568,219		(79,599)	(79,599)	60,032	09/15/2024	4FE
974153-AA-6	WSTOP 18-1 A2 ABS		04/16/2020	JPMORGAN CHASE & CO.		997,734	990,000	951,915	990,000		928		928		952,843		44,892	44,892	18,451	12/05/2048	2FE
983133-AB-5	WYNN RESORTS FINANCE LLC		05/28/2020	CANTOR FITZGERALD		1,601,600	1,540,000	1,540,000							1,540,000		61,600	61,600	15,582	04/15/2025	4FE
984121-CH-4	XEROX CORP		05/15/2020	MATURED		27,500,000	27,500,000	27,487,900	27,499,193		808		808		27,500,000				385,000	05/15/2020	3FE
983793-AH-3	XPO LOGISTICS INC		05/21/2020	STIFEL CAPITAL MARKETS		1,638,000	1,600,000	1,600,000							1,600,000		38,000	38,000	8,056	05/01/2025	3FE
988498-AL-5	YUM! BRANDS INC.		05/08/2020	RBC DOMINION SECURITIES		2,441,063	2,350,000	2,405,813	2,404,506		(1,587)		(1,587)		2,402,919		38,143	38,143	74,727	01/15/2030	4FE
98886Y-AQ-1	ZAIS2_14-2A CLO		04/07/2020	RAYMOND JAMES & ASSOCIATES, INC.		4,814,562	4,840,276	4,840,276	4,840,276						4,840,276		(25,714)	(25,714)	69,068	07/25/2026	1FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		05/26/2020	BNP CAPITAL MARKETS		5,251,750	5,000,000	4,987,900			192		192		4,988,092		263,658	263,658	33,528	03/20/2030	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,189,442,873	3,219,640,946	3,144,984,349	1,647,954,090	2,843,855	402,121		3,245,976		3,133,408,263	18,701	52,192,581	52,211,282	52,720,749	XXX	XXX
060505-FP-4	BANK OF AMERICA CORP		06/05/2020	CITIGROUP GLOBAL MARKETS		6,269,760	6,300,000	6,300,000	6,300,000						6,300,000		(30,240)	(30,240)	151,572	12/31/2049	2FE
125896-BU-3	CMS ENERGY CORPORATION		05/19/2020	Various		4,608,750	4,500,000	4,500,000							4,500,000		108,750	108,750		06/01/2050	1Z
200340-AU-1	COMERICA INCORPORATED		06/05/2020	JEFFERIES & COMPANY, INC.		5,468,580	5,400,000	5,400,000							5,400,000		68,580	68,580	10,969	12/31/2049	1Z
40052V-AF-1	GRUPO BIMBO SAB DE CV	D	06/25/2020	Various		8,477,940	8,237,000	8,666,618	8,628,208		(47,629)		(47,629)		8,580,579		(102,639)	(102,639)	450,033	01/01/9999	3FE
446150-AT-1	HUNTINGTON BANCSHARES INC		06/05/2020	Various		4,569,750	4,500,000	4,500,000							4,500,000		69,750	69,750	2,109	12/31/2049	1Z
89832Q-AE-9	TRUIST FINANCIAL CORP		06/05/2020	Various		3,454,313	3,375,000	3,375,000							3,375,000		79,313	79,313	2,228	12/31/2049	2FE
4899999. Subtotal - Bonds - Hybrid Securities						32,849,093	32,312,000	32,741,618	14,928,208		(47,629)		(47,629)		32,655,579		193,514	193,514	616,911	XXX	XXX
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	9,867,046		10,170,900							10,170,900		(303,854)	(303,854)	20,471		1
8099999. Subtotal - Bonds - SVO Identified Funds						9,867,046		10,170,900							10,170,900		(303,854)	(303,854)	20,471	XXX	XXX
06901L-AH-0	1011778 B.C. Unlimited Liability	A	06/30/2020	SCHEDULED REDEMPTION		16,665	16,665	16,617	16,614		51		51		16,665				28	11/19/2026	3FE
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,245		5		5		1,250					10/31/2025	4FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		7,722	7,722	7,610	6,100	1,503	118		1,622		7,722					11/17/2023	5FE
00448F-AH-9	ACHILLES ACQUISITION LLC TL		06/30/2020	Various		1,162,185	1,277,412	1,278,162	1,278,162		1		1		1,278,162		(115,977)	(115,977)	6,155	10/13/2025	4FE
00488P-AL-9	ACRISURE LLC 220 TL		06/30/2020	Various		502,593	564,193	563,156			2,381		2,381		561,819		(59,225)	(59,225)	10,855	02/15/2027	4FE
00687M-AB-7	Adient US LLC Initial Term Loan		06/30/2020	SCHEDULED REDEMPTION		3,317	3,317	3,329			(12)		(12)		3,317					05/06/2024	3FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC		04/01/2020	SCHEDULED REDEMPTION		851	851	852	852		(1)		(1)		851					07/31/2026	3FE
BASOX0-WE-5	AEP I HOLDCO LLC LOAN		06/30/2020	Various		675,964	675,964	675,964	920,788						675,964				31,341	03/27/2025	5GI
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		6,166	6,166	6,146	5,380	765	21		786		6,166					04/22/2024	4FE
01438K-AG-0	ALDEVRON LLC TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		6,250	6,250	6,221	4,351		29		29		6,250				90	10/12/2026	4FE
01642P-AW-6	ALIXPARTNERS 2017 REFI TL		06/30/2020	SCHEDULED REDEMPTION		8,884	8,884	8,910	8,911	2	(29)		(27)		8,884				21	04/04/2024	4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		06/30/2020	Various		3,128	6,899	6,877	3,563	1	(13)		(12)		6,899		(3,771)	(3,771)	25	07/10/2026	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
46124C-AG-2	ALTERRA MOUNTAIN COMPANY TL		06/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,450			50		50		2,500				6	08/01/2026	4FE
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		06/30/2020	SCHEDULED REDEMPTION		4,975	4,975	4,959			16		16		4,975				14	06/14/2026	4FE
BASOZY-1W-3	American Builders & Contractors		06/30/2020	SCHEDULED REDEMPTION		4,125	4,125	4,117	4,116		9		9		4,125					01/15/2027	4FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		06/30/2020	SCHEDULED REDEMPTION		3,228	3,228	3,150	2,722	425	81		506		3,228					08/11/2025	4FE
03280F-AH-4	ANCESTRY.COM INC 1ST LIEN TLB		06/30/2020	SCHEDULED REDEMPTION		919	919	923	905	19	(4)		14		919				4	10/19/2023	4FE
03280F-AK-7	ANCESTRY.COM OPERATIONS INC. EXT		06/30/2020	Various		2,893	2,895	2,775	1,599	11	183		194		2,895		(2)	(2)	11	08/27/2026	4FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		06/30/2020	SCHEDULED REDEMPTION		23,761	23,761	23,580	23,425	142	193		335		23,761					06/29/2024	4IF
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		06/30/2020	SCHEDULED REDEMPTION		736	736	734	734		2,900		2,900		736				9	02/15/2024	4FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		06/30/2020	SCHEDULED REDEMPTION		4,104	4,104	4,106	3,785		(2)		(2)		4,104					09/19/2024	4FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		06/30/2020	SCHEDULED REDEMPTION		3,829	3,829	3,791	3,789		39		39		3,829					04/30/2025	4FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		06/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750					02/12/2027	4FE
BASOTW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	06/30/2020	SCHEDULED REDEMPTION		10,100	10,100	10,143	10,120	26	(46)		(20)		10,100					02/27/2026	4FE
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		06/30/2020	SCHEDULED REDEMPTION		3,906	3,906	3,733	3,718		188		188		3,906					05/22/2025	4FE
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		06/30/2020	Various		226,402	249,990	244,633	240,148	4,234	317		4,551		244,699		(18,297)	(18,297)	3,877	03/18/2024	5FE
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		04/01/2020	SCHEDULED REDEMPTION		14,063	14,063	13,647	13,639		424		424		14,063				92	09/15/2022	4
BAS002-8E-6	AXIA ACQ HLDG (AMES) REVOLVER		06/22/2020	Various		1,250,000	1,250,000	1,250,000			451		451		1,250,000				11,120	09/15/2022	6*
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		05/28/2020	SCHEDULED REDEMPTION		218,563	218,563	216,974	216,844		1,718		1,718		218,563				1,433	09/15/2022	4
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		06/30/2020	SCHEDULED REDEMPTION		25,000	25,000	24,792	24,176	603	222		825		25,000				57	02/28/2025	3PL
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		06/29/2020	SCHEDULED REDEMPTION		340,328	340,328	340,496	340,506		(178)		(178)		340,328				851	06/02/2025	3FE
C9413P-BB-8	Bausch Health Companies Inc. (fk		05/29/2020	COST OF CARRY		(744)											(744)	(744)		11/27/2025	3FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		06/30/2020	SCHEDULED REDEMPTION		4,635	4,635	4,656	2,740		(23)		(23)		4,635				10	01/02/2025	4FE
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,246	1,246		4		4		1,250					11/13/2025	3FE
BASOZW-Z0-3	BELRON FINANCE US LLC TL B		06/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,870		5		5		1,875					10/30/2026	3FE
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		4,968	4,968	4,958	4,958		11		11		4,968					11/07/2024	3FE
08579J-BE-1	BERRY GLOBAL INC FKA BERRY PL TL		06/30/2020	Various		111	139	130			9		9		139		(28)	(28)		01/19/2024	3FE
08579J-BF-8	BERRY GLOBAL INC. TLY		06/30/2020	SCHEDULED REDEMPTION		11,875	11,875	11,858			17		17		11,875					07/01/2026	3FE
08948E-AB-3	BIG RIVER STEEL LLC TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		3,957	3,957	3,963	3,939	24	(7)		18		3,957					08/23/2023	4FE
09179F-AU-6	BJS WHOLESALE CLUB INC		05/28/2020	Various		6,930	7,079	7,077	7,077		2		2		7,079		(149)	(149)	18	02/03/2024	4FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,247		3		3		1,250					06/15/2025	4FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		06/30/2020	SCHEDULED REDEMPTION		941	941	913	917	1	340		340		941					01/02/2026	6*
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		06/30/2020	SCHEDULED REDEMPTION		7,847	7,847	7,795	7,768	44	34		78		7,847				113	01/02/2026	5
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		06/25/2020	SCHEDULED REDEMPTION		3,927	3,927	3,927	3,927		(1)		(1)		3,927				2	09/15/2023	3FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB		06/30/2020	SCHEDULED REDEMPTION		1,234	1,234	1,232	1,232		3		3		1,234				3	08/15/2025	4FE
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		06/30/2020	SCHEDULED REDEMPTION		7,136	7,136	7,122			14		14		7,136				24	08/01/2025	4FE
11823L-AH-8	BUCKEYE PARTNERS LP TL		06/30/2020	SCHEDULED REDEMPTION		6,250	6,250	6,313	1,244		(63)		(63)		6,250					11/01/2026	3FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		06/30/2020	SCHEDULED REDEMPTION		16,016	16,016	15,976	15,972		44		44		16,016				42	12/23/2024	3FE
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,239	1,239		11		11		1,250				3	04/05/2026	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		12,500	12,500	12,471	12,468		32		32		12,500				27	01/15/2024	3FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		06/30/2020	Various		2,417,290	2,521,040	2,506,599	2,420,198	84,929	1,790		86,719		2,506,917		(89,627)	(89,627)	18,000	11/29/2023	4
BAS117-8N-0	CASTLE US HOLDING CORPORATION (U		06/30/2020	SCHEDULED REDEMPTION		3,125	3,125	3,109			16		16		3,125					01/29/2027	4FE
15669G-AH-7	CENTURYLINK INC TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		13,125	13,125	13,109			16		16		13,125					03/15/2027	3FE
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		05/27/2020	Various		1,333,333	1,333,333	1,333,333			3,675		3,675		1,333,333				14,463	12/29/2022	6*
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		05/06/2020	SCHEDULED REDEMPTION		337,114	337,114	334,832	324,231	10,423	2,460		12,884		337,114				1,509	12/29/2023	4
16117L-BW-8	Charter Communications Operating		06/30/2020	Various		6,204	7,653	7,404			249		249		7,653		(1,449)	(1,449)		04/30/2025	2FE
BASOZW-Z8-3	CHARTER COMMUNICATIONS TLB2		06/30/2020	SCHEDULED REDEMPTION		12,306	12,306	12,258	12,256		50		50		12,306					02/01/2027	3FE
16308T-AB-7	CHEFS WAREHOUSE HLDGS TERM LOAN		04/02/2020	Various		588,490	598,497	595,823	595,550		279		279		595,829		(7,340)	(7,340)	150	06/22/2022	4FE
17288Y-AC-6	CITADEL SECURITIES 2020 REPRICE TL		06/30/2020	SCHEDULED REDEMPTION		1,241	1,241	1,235			6		6		1,241					02/27/2026	3FE
17288Y-AB-8	CITADEL SECURITIES LP TLB		04/01/2020	Various					494,003		(1,305)		(1,305)		(100)		100	100		02/27/2026	3FE
17875L-AL-3	CITYCENTER HOLDINGS LLC		06/30/2020	SCHEDULED REDEMPTION		3,836	3,836	3,835	3,835		1		1		3,836					04/18/2024	4FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDINGS TLB		04/16/2020	DEUTSCHE BANK AG		1,716,375	1,990,000	1,980,723	1,980,417		362		362		1,980,779		(264,404)	(264,404)	3,971	08/21/2026	4FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		06/30/2020	SCHEDULED REDEMPTION		2,808	2,808	2,806	2,650	155	3		158		2,808				30	09/18/2024	4FE
21652E-AB-2	COMET ACQUISITION INC TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		694	694	693	681	12	2		13		694				2	10/23/2025	4FE
BAS11G-FT-9	COMMERCIAL BARGE LINE CO DIP		04/01/2020	DIRECT															3,119	08/10/2020	1Z
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		05/01/2020	EXCHNG_TDR		2,192,331	7,307,771	6,218,460	3,625,512	2,398,900	295,218		2,694,118		6,319,630		(4,127,299)	(4,127,299)		11/12/2020	6*
20337E-AQ-4	COMMSCOPE INC TLB		06/30/2020	SCHEDULED REDEMPTION		11,500	11,500	11,513	11,514		(14)		(14)		11,500				35	04/06/2026	4FE
L2000D-AC-8	CONNECT FINCO SARL (INMARSAT) DDTL	D	06/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,848	747		19		19		1,875				9	12/11/2026	4FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		06/30/2020	Various		3,564	3,637	3,523	2,096	125	112		236		3,637		(72)	(72)	13	10/05/2023	4FE
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		06/30/2020	SCHEDULED REDEMPTION		1,247	1,247	1,245	1,245		2		2		1,247				4	05/22/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		06/30/2020	SCHEDULED REDEMPTION		7,484	7,484	7,421	7,110	309	66		374		7,484					10/17/2025	4FE
12594W-AJ-5	CPI HOLDCO LLC CLOSING DATE TL		06/30/2020	SCHEDULED REDEMPTION		4,000	4,000	4,000							4,000				58	11/04/2026	4FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		06/30/2020	SCHEDULED REDEMPTION		625	625	619	609	10	6		16		625					06/26/2026	4FE
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL		04/23/2020	COST OF CARRY		(81)											(81)	(81)		01/15/2026	3Z
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		04/15/2020	SCHEDULED REDEMPTION		17,621	17,621	17,456	17,450		171		171		17,621				39	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		06/30/2020	SCHEDULED REDEMPTION		7,164	7,164	7,140	7,094	43	27		70		7,164					11/14/2022	4FE
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		06/30/2020	Various		19,988	20,005	20,106			(101)		(101)		20,005		(17)	(17)	42	04/18/2025	4FE
23308U-AH-7	DCG ACQUISTION CORP DDTL		04/01/2020	EXCHANGE		159,905	159,905	159,905	1		22		22		158,127		1,777	1,777		09/30/2026	4FE
23308U-AG-9	DCG ACQUISTION CORP TL		06/30/2020	SCHEDULED REDEMPTION		5,750	5,750	5,629	4,826		122		122		5,750				14	09/30/2026	4FE
BAS119-MC-4	DEALER TIRE LLC TERM LOAN B1		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250					12/12/2025	4FE
24702N-BE-9	DELL INTERNATIONAL L.L.C. (EMC C		06/09/2020	SCHEDULED REDEMPTION		28,069	28,069	27,930	27,933		1,536		1,536		28,069				69	09/19/2025	2FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		5,000	5,000	4,977	4,976		24		24		5,000					08/24/2026	3FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		06/17/2020	SCHEDULED REDEMPTION		289,017	289,017	286,415	286,322		2,695		2,695		289,017				4,334	02/02/2026	4FE
27005B-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		06/04/2020	SCHEDULED REDEMPTION		66,951	66,951	66,275	66,143	39	768		808		66,951					02/05/2023	5GI
28031F-AD-2	EDGEWATER GENERATION LLC TER		06/30/2020	SCHEDULED REDEMPTION		4,539	4,539	4,442			98		98		4,539				16	12/13/2025	3FE
N2820E-AC-2	EG GROUP LIMITED	D	06/30/2020	SCHEDULED REDEMPTION		13,088	13,088	13,020	12,998	19	71		90		13,088					02/07/2025	4FE
28849T-AC-6	ELLIE MAE INC TL		06/30/2020	SCHEDULED REDEMPTION		8,100	8,100	8,062	8,061		39		39		8,100					04/17/2026	4FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		06/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,866	1,866		9		9		1,875					08/03/2026	4FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL		06/30/2020	SCHEDULED REDEMPTION		13,020	13,020	12,994	11,073	1,918	28		1,946		13,020				45	10/10/2025	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		06/30/2020	SCHEDULED REDEMPTION		6,051	6,051	6,052	5,723		(1)		(1)		6,051				18	06/01/2022	4FE
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		06/30/2020	Various		398,793	505,102	501,075	498,263		439		439		501,282		(102,489)	(102,489)		03/08/2024	4FE
26908B-AK-9	ESH HOSPITALITY INC TL B		06/30/2020	SCHEDULED REDEMPTION		3,617	3,617	3,615	2,416		2		2		3,617				7	09/18/2026	3FE
30034Y-AF-9	EVERI PAYMENTS INC INCREMENTAL TL		05/01/2020	Jefferies & Company, Inc.		100,000	100,000	98,000			7		7		98,007		1,993	1,993	224	05/09/2024	4FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		06/29/2020	SCHEDULED REDEMPTION		9,430	9,430	9,422	6,891		(8)		(8)		9,430				29	12/22/2023	4FE
30204K-AB-2	EXGEN RENEWABLES I LLC TLB		05/29/2020	SCHEDULED REDEMPTION		39,505	39,505	39,434	38,913	519	73		593		39,505				461	11/28/2024	4FE
30233P-AB-6	EYECARE PARTNERS LLC TL		06/30/2020	SCHEDULED REDEMPTION		5,321	5,321	5,314			7		7		5,321				65	02/18/2027	4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		06/30/2020	Various		726,656	823,742	824,256	824,282	1	(38)		(36)		824,245		(97,589)	(97,589)	3,242	08/02/2024	4FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		06/30/2020	SCHEDULED REDEMPTION		7,814	7,814	7,795	7,793		21		21		7,814					10/01/2025	4FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		06/30/2020	SCHEDULED REDEMPTION		3,438	3,438	3,433			4		4		3,438				34	02/02/2027	3FE
33905P-AB-7	FLEETWASH INC DDTAL		06/30/2020	SCHEDULED REDEMPTION		400	400	391	379	21			21		400					10/01/2024	3PL
33905P-AE-1	FLEETWASH INC TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		23,428	23,428	23,288	22,220	1,056	152		1,208		23,428					10/01/2024	3PL
34721H-AB-5	FORT DEARBORN HLDGS INC TL		06/30/2020	SCHEDULED REDEMPTION		5,131	5,131	5,094	4,938	152	41		192		5,131					10/19/2023	4FE
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		06/30/2020	SCHEDULED REDEMPTION		7,513	7,513	7,490	7,489		24		24		7,513					08/13/2025	4FE
35645B-AA-3	FREEDOM SCIENTIFIC 1STLN TL		06/30/2020	SCHEDULED REDEMPTION		29,271	29,271	29,208	29,197		28,174		28,174		29,271				487	11/10/2023	3PL
35645B-AE-5	FREEDOM SCIENTIFIC 2018 TL		06/30/2020	SCHEDULED REDEMPTION		6,371	6,371	6,348	6,348		6,300		6,300		6,371				100	11/10/2023	4
35645B-AC-9	FREEDOM SCIENTIFIC INCR TL		06/30/2020	SCHEDULED REDEMPTION		8,750	8,750	8,726	8,726		8,468		8,468		8,750				216	11/10/2023	3PL
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		06/30/2020	SCHEDULED REDEMPTION		25,000	25,000	24,796	24,789		211		211		25,000				439	10/12/2024	4
55316H-AB-1	GENESEE & WYOMING INC.		06/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				33	12/30/2026	3FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		06/30/2020	SCHEDULED REDEMPTION		8,600	8,600	8,605			(5)		(5)		8,600				26	07/02/2025	4FE
37953U-AJ-1	GLOBALLOGIC INC TLB		06/30/2020	Various		321,110	334,310	333,665	333,656		21		21		333,677		(12,567)	(12,567)	1,202	08/01/2025	4FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		06/30/2020	SCHEDULED REDEMPTION		6,779	6,779	6,756	6,754		25		25		6,779				12	02/15/2024	3FE
51509H-AB-7	GOLDEN NUGGET INC AKA LANDRY TL		05/13/2020	Various		51,214	50,000	48,000			15		15		48,015		3,199	3,199		10/04/2023	1Z
51508P-AG-9	GOLDEN NUGGET INC TLB		06/30/2020	Various		2,066,874	2,128,166	2,132,505	2,091,234		36,966		36,966		2,132,397		(65,523)	(65,523)	12,674	10/04/2023	4FE
38245H-AC-1	GOODRX INC TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,247		3		3		1,250				3	10/10/2025	4FE
38740T-AB-7	GRANITE HOLDINGS US ACQUISITION		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,214	1,213		37		37		1,250				20	09/30/2026	5FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		06/30/2020	Various		2,672	4,986	4,989	2,751	39	4,702		4,740		4,986		(2,314)	(2,314)	3	06/28/2024	4FE
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		06/30/2020	SCHEDULED REDEMPTION		1,894	1,894	1,599	1,577	3	315		317		1,894				5	05/31/2025	4FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		06/30/2020	Various		15,564	15,588	11,785	16,706	814	6,090		6,904		15,588		(24)	(24)	62	08/25/2023	5FE
36249Y-AG-1	GYP HOLDING III CORP 2018 INCRE TL		06/30/2020	SCHEDULED REDEMPTION		7,463	7,463	7,333	7,328		135		135		7,463				23	06/01/2025	4FE
BAS13A-BQ-0	HAMILTON PROJECTS ACQUIROR LLC TLB		06/26/2020	MORGAN STANLEY		586,500	600,000	582,000			40		40		582,040		4,460	4,460		06/10/2027	4Z
41151P-AM-7	HARBOR FREIGHT TL		04/30/2020	SCHEDULED REDEMPTION		5,864	5,864	5,740	3,489		127		127		5,864				16	08/18/2023	3FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		06/30/2020	Various		7,572	8,409	7,989	2,494		405		405		8,409		(837)	(837)	30	05/16/2024	4FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		05/29/2020	SCHEDULED REDEMPTION		98,629	98,629	98,466	98,453		176		176		98,629				198	10/20/2024	3FE
404122-BA-0	HCA INC B12 TL		06/30/2020	SCHEDULED REDEMPTION		10,427	10,427	10,427	10,427						10,427					03/13/2025	2FE
42206J-AT-9	HD SUPPLY INC TLB5		06/30/2020	SCHEDULED REDEMPTION		6,480	6,480	6,442	6,438		42		42		6,480					10/17/2023	3FE
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		05/01/2020	SCHEDULED REDEMPTION		2,188	2,188	2,184	2,184		4		4		2,188				6	08/01/2024	4FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/30/2020	SCHEDULED REDEMPTION		4,987	4,987	4,978	4,928	50	10		60		4,987					05/23/2025	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
64712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	06/30/2020	SCHEDULED REDEMPTION		4,965	4,965	4,974	1,265		(27)		(27)		4,965				20	12/20/2024	4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		06/30/2020	SCHEDULED REDEMPTION		18,750	18,750	18,801	18,656	152	(58)		94		18,750					05/30/2023	4FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		06/30/2020	SCHEDULED REDEMPTION		5,529	5,529	5,514	1,940		9		9		5,529					09/11/2023	4FE
45674B-AA-6	INFOBASE HOLDINGS INC TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		74,902	74,902	74,432	73,425	974	504		1,477		74,902				1,138	12/20/2022	4
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		05/22/2020	Various		5,955,148	5,955,148	5,945,736	5,341,164		11,786		11,786		5,955,148				32,257	02/01/2022	4FE
45781B-AG-0	INOVALON HOLDINGS INC REFI DATE TL		04/01/2020	SCHEDULED REDEMPTION		1,230	1,230	1,215			14		14		1,230				4	04/02/2025	4FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		06/30/2020	SCHEDULED REDEMPTION		9,062	9,062	9,045	9,043		19		19		9,062				24	07/31/2024	4FE
29251L-AF-5	IPS ACQUISITION LLC TLB-2		06/30/2020	SCHEDULED REDEMPTION		1,247	1,247	1,244			2		2		1,247				5	11/07/2024	4FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		4,407	4,407	4,377	2,460	55	26		81		4,407				17	12/01/2025	4FE
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	05/19/2020	COST OF CARRY		(711)											(711)	(711)		11/01/2025	3FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		06/30/2020	SCHEDULED REDEMPTION		19,413	19,413	19,370	19,363		50		50		19,413				60	08/18/2022	4FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		4,252	4,252	4,254	4,254		(2)		(2)		4,252				33	05/01/2026	3FE
47759D-AB-1	JO-ANN STORES TL		06/01/2020	Various		995,764	2,311,925	2,288,550	1,602,465	684,816	2,338		687,154		2,289,619		(1,293,854)	(1,293,854)	26,554	10/20/2023	4FE
48562R-AL-3	KAR AUCTION SERVICES INC		06/30/2020	SCHEDULED REDEMPTION		2,704	2,704	2,703	2,703						2,704					09/19/2026	4FE
C4927U-AB-8	KESTREL BIDCO INC. TL	A	06/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,854	1,853		22		22		1,875					12/11/2026	3FE
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		06/30/2020	SCHEDULED REDEMPTION		7,463	7,463	7,468	7,468	1	(6)		(5)		7,463					04/03/2025	3FE
78572G-AN-8	KSBR HOLDING CORP		04/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,238	1,238		12		12		1,250				95	04/15/2026	4FE
05278G-AB-4	L&W INC (AUTOKINITON) TLB		06/30/2020	SCHEDULED REDEMPTION		2,411	2,411	2,417			(6)		(6)		2,411					05/22/2025	4FE
50179U-AJ-2	LBM BORROWER LLC TL C		06/30/2020	SCHEDULED REDEMPTION		7,772	7,772	7,721	7,714		57		57		7,772				63	08/20/2022	4FE
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		06/30/2020	SCHEDULED REDEMPTION		6,824	6,824	6,598	5,981	594	249		843		6,824				26	12/01/2023	5FE
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		06/30/2020	SCHEDULED REDEMPTION		42,140	42,140	41,831	41,794		346		346		42,140				807	02/18/2022	5
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		06/30/2020	SCHEDULED REDEMPTION		2,531	2,531	2,509	2,498	10	23		33		2,531				9	05/22/2026	4FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/30/2020	SCHEDULED REDEMPTION		6,710	6,710	5,787			923		923		6,710				71	09/24/2024	5FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		06/30/2020	SCHEDULED REDEMPTION		8,399	8,399	8,348	7,238	169	249		418		8,399				100	03/20/2025	4FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		06/30/2020	SCHEDULED REDEMPTION		919	919	912	167		6		6		919				4	08/31/2026	4FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		5,255	5,255	5,236	3,222		18		18		5,255				21	08/31/2026	4FE
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		2,545	2,545	2,562	2,513	51	(19)		32		2,545				10	10/31/2024	4FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	D	06/30/2020	SCHEDULED REDEMPTION		6,972	6,972	6,901	6,888		83		83		6,972					08/13/2021	5FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		06/30/2020	SCHEDULED REDEMPTION		5,853	5,853	5,840	5,833		20		20		5,853				2	02/15/2024	3FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		06/30/2020	SCHEDULED REDEMPTION		4,309	4,309	4,307	4,213	94	2		96		4,309					07/02/2025	4FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	06/30/2020	Various		1,386	3,111	3,115	1,590		5,568		5,568		3,111		(1,725)	(1,725)	30	03/01/2026	3FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		3,950	3,950	3,937	3,936		14		14		3,950					09/13/2024	4FE
59501N-AJ-8	MICROCHIP TECHNOLOGY INC TLB		06/04/2020	SCHEDULED REDEMPTION		13,174	13,174	13,174	13,174						13,174				26	05/29/2025	2FE
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL		06/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,494		6		6		2,500					08/15/2026	3FE
605024-AQ-1	MISSION BROADCASTING INC TL B3		04/14/2020	Various		(355)											(355)	(355)		01/17/2024	3FE
60662W-AM-4	MITCHELL INTERNATIONAL		06/30/2020	Various		2,095,389	2,404,633	2,396,516	2,380,971	14,877	769		15,646		2,396,617		(301,228)	(301,228)	4,780	11/29/2024	4FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		06/30/2020	Various		7,168	7,169	7,071	6,338	609	144		753		7,169		(1)	(1)		06/30/2023	4FE
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		06/30/2020	SCHEDULED REDEMPTION		5,000	5,000	4,762	3,823		244		244		5,000				88	10/09/2026	4FE
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		04/10/2020	COST OF CARRY		(86)											(86)	(86)		06/07/2023	4FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		06/30/2020	SCHEDULED REDEMPTION		4,026	4,026	4,027	1,354		(1)		(1)		4,026					03/09/2026	4FE
63939H-AG-8	NAVICURE INC TL B		06/30/2020	SCHEDULED REDEMPTION		3,125	3,125	3,119	3,118		7		7		3,125				12	10/22/2026	4FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		04/30/2020	SCHEDULED REDEMPTION		4,828	4,828	4,844	2,547		(18)		(18)		4,828				17	11/06/2024	3FE
64029B-AD-0	NELLSON (LES ALIMENTS) TLA2		06/30/2020	SCHEDULED REDEMPTION		11,225	11,225	11,208	10,102	1,104	19		1,122		11,225					12/23/2021	4FE
64746P-AC-3	NEW MILANI GROUP TL		06/30/2020	SCHEDULED REDEMPTION		32,500	32,500	32,250	31,252	994	254		1,248		32,500				183	06/06/2024	4
65336R-AU-2	NEXSTAR BROADCASTING INC		04/14/2020	Various		(2,792)											(2,792)	(2,792)		01/17/2024	3FE
65340M-AN-3	NIACET CORP TL		05/12/2020	SCHEDULED REDEMPTION		95,701	95,701	95,125	95,081		621		621		95,701				428	02/01/2024	2PL
66573Q-A*-8	NORTHERN STAR (SYS CONTROL) TL		06/30/2020	SCHEDULED REDEMPTION		11,225	11,225	11,183	11,181		44		44		11,225					03/28/2025	3PL
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,245		5		5		1,250					10/01/2025	4FE
62973B-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		06/30/2020	SCHEDULED REDEMPTION		135,023	135,023	133,644	133,493		1,530		1,530		135,023				2,628	06/07/2022	4
F6628D-AL-8	NUMERICABLE US TLB-12	D	06/01/2020	SCHEDULED REDEMPTION		17,500	17,500	17,467	17,466		34		34		17,500				64	01/31/2026	4FE
BASOSJ-YL-7	OLDE THOMPSON LLC REVOLVER		05/20/2020	Various		750,000	750,000	750,000			1,760		1,760		750,000				6,781	05/15/2023	6*
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		06/30/2020	SCHEDULED REDEMPTION		1,237	1,237	1,235	1,234		3		3		1,237				2	09/16/2026	3FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		06/30/2020	SCHEDULED REDEMPTION		1,757	1,757	1,696	1,250	158	63		222		1,757				7	02/01/2024	5FE
BASOV4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		06/01/2020	SCHEDULED REDEMPTION		319,532	319,532	312,642	313,036		6,497		6,497		319,532				1,595	12/21/2023	4FE
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		06/30/2020	SCHEDULED REDEMPTION		3,272	3,272	3,268	3,198	69	5		74		3,272					01/05/2025	4PL
69315J-AC-7	PAI HOLDCO (PARTS AUTH) INCR TL		06/30/2020	SCHEDULED REDEMPTION		6,214	6,214	6,191	6,077	114	24		137		6,214					01/05/2025	4PL
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		06/30/2020	SCHEDULED REDEMPTION		11,250	11,250	11,164	11,159	1	91		91		11,250				37	04/30/2026	4FE
70583G-AW-2	PELICAN PRODUCTS INC TL		06/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,716	156	4		159		1,875				22	05/01/2025	4FE

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
70757D-AV-1	PENN NATIONAL GAMING INC TL		05/07/2020	Various		222,654	246,875	248,418			(431)		(431)		247,987		(25,334)	(25,334)	800	10/15/2025	4FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		06/30/2020	SCHEDULED REDEMPTION		2,579	2,579	2,576	2,458	117	3		120		2,579				10	06/11/2023	4PL
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		06/30/2020	SCHEDULED REDEMPTION		4,795	4,795	4,787	4,571	215	9		224		4,795				18	06/11/2023	4PL
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		06/30/2020	SCHEDULED REDEMPTION		1,377	1,377	1,374	1,312	62	2		64		1,377				5	06/11/2023	4PL
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		06/30/2020	Various		7,860	7,876	7,827			49		49		7,876		(16)	(16)		03/05/2026	4FE
72108P-AP-9	PIKE CORP TL		06/30/2020	SCHEDULED REDEMPTION		28,676	28,676	28,612	28,608		68		68		28,676				108	07/24/2026	4FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		06/30/2020	Various		2,849	3,807	3,740			67		67		3,807		(959)	(959)		04/12/2025	4FE
00190N-AJ-8	PODS LLC TRANCHE B-4 TL		05/11/2020	SCHEDULED REDEMPTION		17,150	17,150	17,120	17,118		32		32		17,150				54	12/06/2024	4FE
73931U-AC-8	POWER STOP LLC INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		30,000	30,000	29,877	29,700	170	130		300		30,000					10/19/2025	4
69374N-AB-8	PRECISION VALVE CORPORATION DDTL		04/24/2020	SCHEDULED REDEMPTION															7,370	08/02/2024	6*
69374N-AC-6	PRECISION VALVE CORPORATION TL		06/30/2020	SCHEDULED REDEMPTION		9,411	9,411	9,374	7,952	1,420	9,308		10,728		9,411				147	08/02/2024	4
74045B-AC-1	PREGIS LLC TL		06/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,733	3,732		18		18		3,750				14	07/31/2026	4FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		06/30/2020	SCHEDULED REDEMPTION		18,750	18,750	18,538	18,521		229		229		18,750					01/02/2025	4
03765V-AJ-9	PRIME SECURITY SERVICES BORROWER		06/30/2020	SCHEDULED REDEMPTION		612	612	607	607		6		6		612					09/23/2026	3FE
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		06/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,870		5		5		1,875					10/23/2026	4FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		06/30/2020	SCHEDULED REDEMPTION		5,079	5,079	4,914			166		166		5,079				13	02/12/2027	4FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		06/30/2020	SCHEDULED REDEMPTION		7,087	7,087	7,078	4,697		(6)		(6)		7,087					02/01/2027	4FE
44969C-BH-2	QUINTILES IMS INC TLB2		06/30/2020	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					01/13/2025	3FE
75008Q-AL-0	RACKSPACE HOSTING INC TL B		06/30/2020	SCHEDULED REDEMPTION		4,968	4,968	4,968	4,814	154			154		4,968				32	11/03/2023	4FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		5,328	5,328	5,297	4,970		35		35		5,328				18	02/01/2024	4FE
75972J-AB-0	RENAISSANCE LEARNING INC TL		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,242	6	3		8		1,250					05/30/2025	4FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		06/30/2020	SCHEDULED REDEMPTION		7,353	7,353	7,319	7,310	7	36		44		7,353					12/20/2024	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		06/30/2020	SCHEDULED REDEMPTION		13,860	13,860	11,237	8,609	396	2,800		3,196		13,860					09/07/2023	5FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		06/30/2020	SCHEDULED REDEMPTION		2,250	2,250	2,247			3		3		2,250				4	02/04/2027	3FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		06/30/2020	SCHEDULED REDEMPTION		11,325	11,325	11,319	11,317		7		7		11,325					02/05/2023	4FE
77313D-AN-1	ROCKET SOFTWARE INC TL		06/30/2020	Various		912,732	982,885	971,047	748,637	27,300	(704)		26,596		970,565		(57,834)	(57,834)	6,352	11/28/2025	4FE
74966F-AJ-2	RP CROWN PARENT ITL		06/30/2020	SCHEDULED REDEMPTION		5,115	5,115	5,110	5,109		6		6		5,115				17	10/12/2023	4FE
74969A-AC-5	RPI 2019 Intermediate Finance Tr		06/30/2020	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000					02/11/2027	2FE
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		06/30/2020	SCHEDULED REDEMPTION		39,385	39,385	39,287			98		98		39,385				7	02/11/2027	3FE
78466D-BD-5	S&C TECHNOLOGIES HLDGS TLB3		06/30/2020	Various		77,019	77,500	76,405	35,523		1,017		1,017		77,500		(481)	(481)	133	04/16/2025	3FE
80465J-AD-0	SAVAGE ENTERPRISES LLC INITIAL		06/30/2020	SCHEDULED REDEMPTION		584,133	584,133	581,174			2,959		2,959		584,133				964	08/01/2025	4FE
80465J-AB-4	SAVAGE ENTERPRISES LLC TLB		04/02/2020	Various		1,940,900	1,950,783	1,940,895	1,940,575		320		320		1,940,895		5	5	3,755	08/01/2025	4FE
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		06/30/2020	SCHEDULED REDEMPTION		11,966	11,966	11,912	11,908		58		58		11,966				21	04/11/2025	3FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		06/30/2020	SCHEDULED REDEMPTION		6,813	6,813	6,818	3,737		(4)		(4)		6,813					08/14/2024	4FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					09/03/2026	4FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		06/30/2020	SCHEDULED REDEMPTION		4,997	4,997	4,920	4,915		82		82		4,997					12/31/2025	4FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		06/30/2020	SCHEDULED REDEMPTION		74,231	74,231	74,006	73,979		252		252		74,231					07/08/2024	2FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		06/30/2020	SCHEDULED REDEMPTION		2,188	2,188	2,178	2,177		11		11		2,188					09/30/2026	3FE
BAS117-CM-7	SMG US MIDCO 2 INC 2020 REFINA TL		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,250							1,250				3	01/23/2025	4FE
83172D-AL-3	SMILE BRANDS INC 1ST LN TL		06/30/2020	SCHEDULED REDEMPTION		13,813	13,813	13,706	13,674	23	115		138		13,813				57	10/12/2024	5
83172D-AJ-8	SMILE BRANDS INC DDTL		06/30/2020	SCHEDULED REDEMPTION		5,662	5,662	5,635	5,606	43	352		395		5,662					10/12/2024	5
84748E-AD-2	SPECIALTY BUILDING PRODUCTS HLDGS		06/30/2020	SCHEDULED REDEMPTION		8,186	8,186	8,227			(41)		(41)		8,186				45	10/01/2025	4FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		06/30/2020	SCHEDULED REDEMPTION		2,548	2,548	2,544	2,544		4		4		2,548				4	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		06/30/2020	Various		86,614	86,957	85,812	39,860		3,439		3,439		86,957		(344)	(344)	98	04/16/2025	3FE
855031-AQ-3	STAPLES INC TL		05/01/2020	SCHEDULED REDEMPTION		4,842	4,842	4,617	3,764	34	226		259		4,842				20	04/16/2026	4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	06/30/2020	SCHEDULED REDEMPTION		1,118,510	1,118,510	1,124,000	1,124,068		(4,911)		(4,911)		1,118,510				16,762	07/10/2025	4FE
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	06/30/2020	Various		239,490	254,375	252,815	248,952		11		11		252,775		(13,285)	(13,285)		10/01/2026	4FE
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		05/22/2020	SCHEDULED REDEMPTION		167,895	167,895	166,376	166,306		1,589		1,589		167,895				622	07/08/2026	3FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		06/30/2020	Various		4,145	4,145	4,191			(32)		(32)		4,145					03/26/2026	4FE
87294#-AA-6	TDBBS LLC TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		120,381	120,381	119,524	116,984	2,400	997		3,397		120,381					03/03/2022	5
87817J-AE-8	TEAM HEALTH INC TL		06/30/2020	SCHEDULED REDEMPTION		1,558	1,558	1,556	1,256	299	2		301		1,558				5	02/06/2024	4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		06/30/2020	SCHEDULED REDEMPTION		4,066	4,066	4,064	4,068		(2)		(2)		4,066					05/01/2024	4FE
88023H-AC-4	TEMPO ACQUISITION ITL		06/30/2020	Various		11,327	11,630	11,498	9,962		127		127		11,630		(303)	(303)		05/01/2024	4FE
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		06/30/2020	SCHEDULED REDEMPTION		3,438	3,438	3,420			17		17		3,438					12/17/2026	3FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		06/30/2020	SCHEDULED REDEMPTION		30,000	30,000	29,892	29,573	166	261		427		30,000				85	08/24/2023	4
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		12,500	12,500	12,397	12,320	69	111		180		12,500					08/24/2023	4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		06/30/2020	SCHEDULED REDEMPTION		7,506	7,506	7,489	7,488		19		19		7,506					07/21/2025	4FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		06/30/2020	Various		8,216,869	8,266,984	8,213,737	8,189,640		6,432		6,432		8,216,981		(112)	(112)	89,289	07/20/2022	5

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
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		06/30/2020	SCHEDULED REDEMPTION		14,984	14,984	14,909	14,897		87		87		14,984					07/20/2022	5.
BASOZZ-C2-4	THE SERVICEMASTER COMPANY TLB		06/30/2020	SCHEDULED REDEMPTION		2,188	2,188	2,185	2,185		3		3		2,188				4	11/05/2026	3FE
87265V-AF-5	T-MOBILE USA INC TL		06/12/2020	COST OF CARRY		(322)														04/01/2027	2FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		06/30/2020	SCHEDULED REDEMPTION		3,487	3,487	3,453	2,761	14	35		49		3,487		(322)	(322)	12	08/14/2024	4FE
89334G-AX-2	TRANS UNION TLB-5		06/30/2020	SCHEDULED REDEMPTION		6,637	6,637	6,620	6,619		18		18		6,637				11	11/16/2026	3FE
89364M-BQ-6	TransDigm Inc. Tranche E Refinan		06/30/2020	SCHEDULED REDEMPTION		8,620	8,620	8,577			44		44		8,620					05/30/2025	4FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		06/30/2020	SCHEDULED REDEMPTION		6,166	6,166	6,120			45		45		6,166					12/09/2025	4FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		06/30/2020	SCHEDULED REDEMPTION		5,934	5,934	5,458			477		477		5,934				26	09/27/2024	4FE
89616B-AA-5	TRIDENT MARITIME TL		06/30/2020	SCHEDULED REDEMPTION		15,114	15,114	14,998	14,987		126		126		15,114					06/04/2024	3PL
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		06/30/2020	SCHEDULED REDEMPTION		8,125	8,125	8,090	8,088		37		37		8,125					03/19/2026	4FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		06/30/2020	SCHEDULED REDEMPTION		11,123	11,123	10,999	10,991		131		131		11,123					04/29/2026	4FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		06/30/2020	SCHEDULED REDEMPTION		5,356	5,356	5,357	3,125		(3)		(3)		5,356				19	05/04/2026	4FE
90932R-AE-4	UNITED AIR LINES INC TLB		06/29/2020	SCHEDULED REDEMPTION		4,602	4,602	4,602	4,602						4,602					04/01/2024	2FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		04/09/2020	SCHEDULED REDEMPTION		6,008	6,008	5,779	4,266	603	234		837		6,008				26	10/18/2025	4FE
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		05/08/2020	COST OF CARRY		(420)											(420)	(420)		07/01/2024	3FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/30/2020	SCHEDULED REDEMPTION		27,649	27,649	27,532	22,672	4,868	109		4,977		27,649					10/04/2021	4FE
90349Y-AF-3	US ECOLOGY INC TLB		06/30/2020	SCHEDULED REDEMPTION		1,908	1,908	1,907	1,245		1		1		1,908				5	11/02/2026	3FE
90351H-AD-0	US FOODS INC TLB		06/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500					09/13/2026	3FE
90351H-AB-4	US FOODS INC TL-B		06/30/2020	SCHEDULED REDEMPTION		6,282	6,282	6,273	6,272		10		10		6,282				11	06/27/2023	3FE
90351N-AF-2	USI HOLDINGS CORP		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					12/02/2026	4FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		06/30/2020	SCHEDULED REDEMPTION		5,041	5,041	5,057	4,417		(17)		(17)		5,041				20	08/27/2025	4FE
92531S-AZ-6	VERTAFORE INC TL B		06/30/2020	SCHEDULED REDEMPTION		9,125	9,125	9,090	9,009	78	38		116		9,125				28	07/02/2025	4FE
BAS11H-5B-7	VERTIV GROUP CORPORATION TERM LO		06/30/2020	SCHEDULED REDEMPTION		10,313	10,313	10,261			52		52		10,313					03/02/2027	4FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		06/30/2020	SCHEDULED REDEMPTION		9,191	9,191	9,183	9,182		9		9		9,191				16	12/31/2025	2FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		06/30/2020	Various		1,452,604	1,468,183	2,928,966			(1,461,970)		(1,461,970)		1,466,996		(14,392)	(14,392)	2,812	02/28/2025	4FE
BAS11N-5M-0	VS BUYER LLC TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		1,563	1,563	1,555			8		8		1,563				5	02/28/2027	4FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		06/30/2020	SCHEDULED REDEMPTION		6,563	6,563	6,595			(33)		(33)		6,563					02/05/2026	4FE
68162R-AC-5	WEST CORPORATION TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		3,101	3,101	3,080	2,621	458	23		480		3,101				43	10/10/2024	4FE
96208U-AP-6	WEX INC TERM B3		06/30/2020	SCHEDULED REDEMPTION		7,294	7,294	7,199	7,193		101		101		7,294					05/15/2026	3FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		06/30/2020	SCHEDULED REDEMPTION		14,375	14,375	14,348	14,288	58	29		87		14,375					05/18/2025	4FE
97246F-AF-3	WILSONART TRANCHE D TL		06/30/2020	SCHEDULED REDEMPTION		7,463	7,463	7,460	7,460		2		2		7,463				89	12/19/2023	4FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		06/30/2020	SCHEDULED REDEMPTION		2,634	2,634	2,614	2,283	330	21		350		2,634				15	01/27/2025	4FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		06/30/2020	Various		8,431	9,749	9,732	750,214	5,084	54		5,138		9,749		(1,318)	(1,318)	11,595	04/30/2025	4FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		06/30/2020	SCHEDULED REDEMPTION		12,500	12,500	12,514	12,515		(15)		(15)		12,500					05/30/2025	2FE
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		05/18/2020	COST OF CARRY		(714)											(714)	(714)		04/30/2028	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						45,129,338	52,953,023	53,119,133	41,345,773	3,256,709	(989,560)		2,267,149		51,804,215		(6,674,877)	(6,674,877)	351,373	XXX	XXX
8399997. Total - Bonds - Part 4						5,909,659,732	5,756,853,731	5,796,258,406	2,560,024,412	6,100,564	(8,776,259)		(2,675,695)		5,762,096,194	18,701	143,605,708	143,624,410	82,302,099	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						5,909,659,732	5,756,853,731	5,796,258,406	2,560,024,412	6,100,564	(8,776,259)		(2,675,695)		5,762,096,194	18,701	143,605,708	143,624,410	82,302,099	XXX	XXX
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	2,093.000	104,385	0.10	88,830	116,718					(6,556)	88,830	2,700	12,855	15,555	594		6*
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	06/26/2020	Various	4,039.000	552,220	1.00	514,993	422,438	175			175	(22,841)	514,993	8,273	28,954	37,226	1,950		6*
95082P-30-3	WESCO INTERNATIONAL DS REP1 CUM P		06/25/2020	VARIOUS	0.170	5	1.00	5							5						6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						656,609	XXX	603,828	539,156	175			175	(29,397)	603,828	10,972	41,809	52,781	2,544	XXX	XXX
151327-20-2	CENTAUR FUNDING	D	04/21/2020	CALLED @ 1,000.000	7,500.000	7,500,000	1,000.00	7,462,500	7,514,030		26,263		26,263		7,500,000				270,508		2FE
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						7,500,000	XXX	7,462,500	7,514,030		26,263		26,263		7,500,000				270,508	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						8,156,609	XXX	8,066,328	8,053,185	175	26,263		26,439	(29,397)	8,103,828	10,972	41,809	52,781	273,053	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						8,156,609	XXX	8,066,328	8,053,185	175	26,263		26,439	(29,397)	8,103,828	10,972	41,809	52,781	273,053	XXX	XXX
88554D-20-5	3D SYSTEMS CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	207.000	1,518		1,596							1,596		(78)	(78)			
G88473-14-8	3I GROUP PLC	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	7,266.000	69,363		70,428	105,689	(30,183)			(30,183)	(5,078)	70,428	(1,061)	(4)	(1,065)	1,666		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
88579Y-10-1	3M COMPANY		06/03/2020	CITIGROUP GLOBAL MARKETS	2,051.000	330,624		279,982	361,837	(75,026)			(75,026)		279,982		50,642	50,642	6,030		
282914-10-0	8X8 INC.		04/17/2020	GOLDMAN, SACHS & CO.	119.000	2,106		1,649							1,649		456	456			
S71088-99-1	ABB LTD-REG CMN STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	17,458.000	298,194		306,830	421,329	(88,297)			(88,297)	(20,135)	306,830	16,083	(24,719)	(8,636)	9,373		
002824-10-0	ABBOTT LABS		05/26/2020	Various	23,150.000	2,078,823		934,615	2,010,809	(1,076,191)			(1,076,191)		934,615		1,144,208	1,144,208	16,612		
00287Y-10-9	ABBVIE INC		05/19/2020	Various	12,931.600	1,130,063		856,904	1,134,817	(286,344)			(286,344)		856,904		273,159	273,159	30,381		
003654-10-0	ABIOMED INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	256.000	47,670		37,161							37,161		10,509	10,509			
000957-10-0	ABM INDUSTRIES		05/20/2020	CITIGROUP GLOBAL MARKETS	59.000	1,928		1,437							1,437		491	491	11		
004239-10-9	ACADIA REALTY TRUST		04/17/2020	GOLDMAN, SACHS & CO.	425.000	4,885		5,266							5,266		(380)	(380)	123		
G1151C-10-1	ACCENTURE PLC		06/26/2020	Various	6,442.000	1,193,620		780,970	1,192,037	(572,952)			(572,952)		780,970		412,650	412,650	8,691		
004498-10-1	ACI WORLDWIDE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	154.000	4,270		3,719							3,719		550	550			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	05/13/2020	GOLDMAN, SACHS & CO.	1,785.000	45,330		38,847							38,847	(25)	6,508	6,484			
00507V-10-9	ACTIVISION BLIZZARD INC		05/12/2020	Various	5,512.000	388,029		233,820	327,523	(93,703)			(93,703)		233,820		154,209	154,209	2,260		
00508Y-10-2	ACUITY BRANDS INC		06/03/2020	Various	534.000	44,995		45,347							45,347		(352)	(352)			
005098-10-8	ACUSHNET HOLDINGS CORP		05/27/2020	Various	1,895.000	56,504		48,739	35,750	(268)			(268)		48,739		7,765	7,765	294		
D0066B-18-5	ADIDAS SALOMON AG	B	05/13/2020	Various	4,411.000	955,231		308,722	1,434,900	(1,327,249)			(1,327,249)	201,071	308,722	(45,366)	691,875	646,509	1,885		
00724F-10-1	ADOBE INC		05/12/2020	Various	5,185.000	1,868,562		732,213	1,710,065	(977,851)			(977,851)		732,213		1,136,348	1,136,348			
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		04/17/2020	GOLDMAN, SACHS & CO.	69.000	1,919		1,849							1,849		71	71			
00751Y-10-6	ADVANCED AUTO PARTS INC.		04/21/2020	CITIGROUP GLOBAL MARKETS	295.000	33,483		27,529							27,529		5,954	5,954	74		
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		05/20/2020	Various	1,897.000	76,714		56,044							56,044		20,670	20,670	168		
007973-10-0	ADVANCED ENERGY INDUSTRIES		05/20/2020	CITIGROUP GLOBAL MARKETS	70.000	4,543		3,394							3,394		1,148	1,148			
007903-10-7	ADVANCED MICRO DEVICES INC		05/12/2020	Various	7,977.000	426,476		194,719	365,825	(171,107)			(171,107)		194,719		231,757	231,757			
S68704-90-7	ADVANTEST CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	200.000	9,901		9,694							9,694	(107)	314	207			
00766T-10-0	AECOM TECHNOLOGY GROUP		04/17/2020	GOLDMAN, SACHS & CO.	89.000	2,923		2,657							2,657		266	266			
SBVRZ8-L1-3	AENA SA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	1,051.000	128,164		114,767	162,678	(40,936)			(40,936)	(8,942)	114,767	1,887	11,510	13,397			
S64800-48-5	AEON LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	3,000.000	63,151		60,663							60,663	226	2,261	2,487			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	250.000	10,124		10,458							10,458		(334)	(334)			
00130H-10-5	AES CORP		05/12/2020	GOLDMAN, SACHS & CO.	4,091.000	51,095		47,292							47,292		3,803	3,803	586		
001055-10-2	AFLAC INC.		05/12/2020	Various	17,964.000	631,898		523,461	950,296	(426,835)			(426,835)		523,461		108,437	108,437	5,030		
001084-10-2	AGCO CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	33.000	1,686		1,559							1,559		127	127	5		
SB86S2-N0-6	AGEAS NV	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	3,477.000	125,485		109,369							109,369	(2,180)	18,295	16,116			
00846U-10-1	AGILENT TECHNOLOGIES INC		05/01/2020	Various	1,727.000	125,189		118,986	56,646	(12,446)			(12,446)		118,986		6,203	6,203	430		
001630-19-5	AGL ENERGY LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	10,113.000	108,936		103,694							103,694	6,527	(1,285)	5,242			
00123Q-10-4	AGNC INVESTMENT REIT CORP		05/12/2020	GOLDMAN, SACHS & CO.	12,692.000	153,310		144,134							144,134		9,176	9,176	2,666		
10000D-UM-1	AGNICO EAGLE MINES LTD COM	B	05/12/2020	GOLDMAN, SACHS & CO.	1,847.000	119,696		72,902							72,902	1,016	45,779	46,795			
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	05/13/2020	Various	181,800.000	1,594,858		1,033,394	1,908,576	(885,261)			(885,261)	10,079	1,033,394	(273)	561,737	561,464			
00900T-10-7	AIMMUNE THERAPEUTICS INC		04/17/2020	GOLDMAN, SACHS & CO.	84.000	1,364		1,211							1,211		152	152			
00912X-30-2	AIR LEASE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	513.000	13,356		11,421							11,421		1,935	1,935	71		
009158-10-6	AIR PRODUCTS & CHEM		06/26/2020	Various	4,297.000	972,639		575,232	835,389	(444,514)			(444,514)		575,232		397,407	397,407	8,888		
S60107-02-6	AISIN CORPORATION	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	59,505		66,740							66,740	872	(8,107)	(7,235)			
J00882-12-6	AJINOMOTO	B	05/13/2020	GOLDMAN, SACHS & CO.	4,200.000	76,214		64,349	70,145	(4,031)			(4,031)	(1,765)	64,349	2,547	9,318	11,866	531		
00971T-10-1	AKAMAI TECHNOLOGIES		05/12/2020	Various	1,217.000	118,580		122,820							122,820		(4,240)	(4,240)			
00972D-10-5	AKEBIA THERAPEUTICS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	35.000	442		265							265		177	177			
011311-10-7	ALAMO GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	6.000	603		451							451		151	151	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 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
012348-10-8	ALBANY INTERNATIONAL CORP.		04/17/2020	GOLDMAN, SACHS & CO.	134.000	6,431		6,342							6,342		89	89	25		
012653-10-1	ALBEMARLE CORP		05/12/2020	GOLDMAN, SACHS & CO.	1,255.000	74,991		70,744							70,744		4,247	4,247			
H01301-12-8	ALCON INC	B	05/13/2020	Various	9,228.000	498,840		332,527	522,223	(188,029)			(188,029)	(1,666)	332,527	2,083	164,229	166,313			
014491-10-4	ALEXANDER AND BALDWIN INC		05/20/2020	CITIGROUP GLOBAL MARKETS	147.000	1,593		1,516							1,516		77	77	17		
015271-10-9	ALEXANDRIA REAL ESTATE		05/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,972.000	294,750		243,802							243,802		50,948	50,948	2,031		
015351-10-9	ALEXION PHARMACEUTICAL INC		05/12/2020	Various	588.000	58,537		60,793							60,793		(2,257)	(2,257)			
SB51BM-R7-5	ALGONQUIN POWER & UTILITIES CO	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	26,000.000	327,686		378,279							378,279	(6,491)	(44,102)	(50,593)			
016255-10-1	ALIGN TECHNOLOGY INC		05/12/2020	Various	846.000	177,316		158,422							158,422		18,894	18,894			
S20116-46-3	ALIMENTATION COUCHE CLASS 'B' VTG COM NPV	B	05/12/2020	Various	10,178.000	291,333		162,907	323,451	(215,710)			(215,710)	55,165	162,907	(34,180)	162,606	128,426	434		
G01767-10-5	ALKERMES PLC		05/20/2020	CITIGROUP GLOBAL MARKETS	96.000	1,617		1,446							1,446		171	171			
017175-10-0	ALLEGHANY CORP.		06/03/2020	Various	84.000	43,884		45,488							45,488		(1,604)	(1,604)	960		
01748X-10-2	ALLEGIANT TRAVEL CO		05/20/2020	Various	12.000	981		826							826		155	155			
G0176J-10-9	ALLEGION PLC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	501.000	45,605		45,894							45,894		(289)	(289)	108		
G0177J-10-8	ALLERGAN PLC		05/11/2020	Various	4,445.000	851,799		680,297	845,354	(169,130)			(169,130)		680,297		171,503	171,503	6,346		
018522-30-0	ALLETE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	97.000	5,241		5,886							5,886		(645)	(645)	60		
D03080-11-2	ALLIANZ SE-REG COM STK	B	06/26/2020	Various	3,268.000	597,547		604,717	381,214	(135,598)			(135,598)	(3,719)	604,717	(7,839)	669	(7,171)	10,895		
02005N-10-0	ALLY FINANCIAL INC		04/21/2020	Various	7,505.000	104,082		108,297	45,045						108,297		(4,215)	(4,215)	287		
020430-10-7	ALNYLAM PHARMACEUTICALS INC		05/12/2020	Various	2,222.000	316,737		157,540	255,908	(98,368)			(98,368)		157,540		159,197	159,197			
02079K-30-5	ALPHABET INC CLASS A		05/12/2020	Various	2,519.000	3,397,865		1,969,879	3,373,923	(1,402,968)			(1,402,968)		1,969,879		1,427,986	1,427,986			
02079K-10-7	ALPHABET INC CLASS C		05/12/2020	Various	2,799.000	3,779,072		1,730,255	3,742,319	(2,011,469)			(2,011,469)		1,730,255		2,048,817	2,048,817			
02156B-10-3	ALTERYX INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	1.000	121		95							95		26	26			
02156K-10-3	ALTICE USA INC CLASS A		05/19/2020	CITIGROUP GLOBAL MARKETS	9.000	222		201	246	(8)			(8)		201		21	21			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		06/05/2020	Various	2,552.000	72,821		44,759	54,025	(1,171)			(1,171)		44,759		28,061	28,061	664		
02209S-10-3	ALTRIA GROUP INC.		06/09/2020	Various	23,202.000	886,441		907,029	685,414	(9)			(9)		907,029		(20,588)	(20,588)	23,071		
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	05/13/2020	Various	15,232.000	667,415		567,159	1,244,728	(798,907)			(798,907)	121,338	567,159	(61,624)	161,880	100,256	7,666		
023135-10-6	AMAZON COM INC		05/26/2020	Various	4,053.000	9,419,881		4,344,541	6,716,898	(3,289,321)			(3,289,321)		4,344,541		5,075,339	5,075,339			
023139-88-4	AMBAC FINANCIAL GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	193.000	2,996		2,382							2,382		615	615			
G037AX-10-1	AMBARELLA INC		04/17/2020	GOLDMAN, SACHS & CO.	125.000	6,155		6,070							6,070		85	85			
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		04/17/2020	GOLDMAN, SACHS & CO.	175.000	559		553							553		6	6			
00164Y-10-3	AMC NETWORKS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	60.000	1,793		1,459							1,459		334	334			
G0250X-10-7	AMCOR PLC	D	05/12/2020	Various	18,842.000	170,707		117,386							117,386		53,321	53,321			
023586-10-0	AMERCO		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	122.000	32,939		35,447	40,589	(251)			(251)		35,447		(2,508)	(2,508)	54		
023608-10-2	AMEREN CORP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	33.000	2,358		2,235							2,235		123	123			
024013-10-4	AMERICAN ASSETS TR INC		05/28/2020	Various	8,646.000	235,528		203,360							203,360		32,168	32,168	24		
024061-10-3	AMERICAN AXLE MFG HLDGS		06/01/2020	CITIGROUP GLOBAL MARKETS	515.000	3,505		1,859							1,859		1,646	1,646			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/20/2020	Various	11,014.000	312,099		288,555							288,555		23,544	23,544	5,177		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	152.000	1,285		1,208							1,208		77	77			
025537-10-1	AMERICAN ELEC PWR INC		06/26/2020	Various	25,719.000	2,116,353		1,453,436	2,216,165	(957,116)			(957,116)		1,453,436		662,917	662,917	18,414		
025676-20-6	AMERICAN EQUITY INVT LIFE HL		05/20/2020	CITIGROUP GLOBAL MARKETS	151.000	3,060		2,839							2,839		221	221			
025816-10-9	AMERICAN EXPRESS CO		05/12/2020	Various	12,428.000	1,060,127		745,127	1,439,602	(768,442)			(768,442)		745,127		315,000	315,000	9,945		
02607T-10-9	AMERICAN FIN INC TRUST CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	75.000	542		469							469		73	73	18		
025932-10-4	AMERICAN FINANCIAL GROUP INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	550.000	35,472		37,932							37,932		(2,461)	(2,461)			
026874-78-4	AMERICAN INTL GROUP INC		05/12/2020	Various	7,993.000	204,330		182,042	107,742	(17,359)			(17,359)		182,042		22,288	22,288	672		

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
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		05/20/2020	CITIGROUP GLOBAL MARKETS	94.000	6,571		7,083							7,083		(512)	(512)			
03027X-10-0	AMERICAN TOWER CORP		05/12/2020	Various	4,667.000	1,107,242		428,073	1,071,880	(644,428)			(644,428)		428,073		679,169	679,169	9,751		
030420-10-3	AMERICAN WATER WORKS CO INC		06/26/2020	Various	1,638.000	197,902		167,867	100,368	(41,160)			(41,160)		167,867		30,034	30,034	858		
030506-10-9	AMERICAN WOODMARK CORP		05/20/2020	Various	2,453.000	127,200		111,783							111,783		15,417	15,417			
03076C-10-6	AMERIPRISE FINL INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,371.000	173,979		171,944							171,944		2,036	2,036			
03076K-10-8	AMERIS BANCORP		05/20/2020	CITIGROUP GLOBAL MARKETS	277.000	5,990		6,582							6,582		(592)	(592)	42		
031100-10-0	AMETEK INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	598.000	43,878		43,068							43,068		810	810	108		
031162-10-0	AMGEN INC		05/19/2020	Various	6,101.000	1,430,406		689,258	1,470,768	(781,510)			(781,510)		689,258		741,148	741,148	9,771		
031652-10-0	AMKOR TECHNOLOGY		04/17/2020	GOLDMAN, SACHS & CO.	167.000	1,576		1,301							1,301		275	275			
001744-10-1	AMN HEALTHCARES SERVICES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	160.000	7,133		9,220							9,220		(2,087)	(2,087)			
032095-10-1	AMPHENOL CORP.		05/12/2020	Various	10,359.000	889,383		549,580	1,098,426	(563,445)			(563,445)		549,580		339,803	339,803	5,075		
032654-10-5	ANALOG DEVICES INC		05/12/2020	Various	6,008.000	639,432		365,226	713,991	(348,765)			(348,765)		365,226		274,206	274,206	3,725		
03272L-10-8	ANAPLAN INC		04/17/2020	GOLDMAN, SACHS & CO.	73.000	2,682		2,209							2,209		473	473			
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	05/13/2020	Various	22,289.000	380,698		98,375	641,630	(636,417)			(636,417)	93,162	98,375	(18,104)	300,427	282,323	10,295		
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	05/13/2020	GOLDMAN, SACHS & CO.	3,273.000	131,652		136,281							136,281	(88)	(4,542)	(4,630)			
035290-10-5	ANIXTER INTERNATIONAL INC		06/22/2020	MERGER	134.000	13,289		11,775							11,775		1,515	1,515			
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		05/12/2020	Various	46,185.000	283,424		251,002							251,002		32,422	32,422	7,611		
03662Q-10-5	ANSYS INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	575.000	143,279		137,253	41,443	(9,048)			(9,048)		137,253		6,026	6,026			
03676C-10-0	ANTERIX INC		05/20/2020	CITIGROUP GLOBAL MARKETS	70.000	3,990		2,385							2,385		1,605	1,605			
03676B-10-2	ANTERO MIDSTREAM CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	249.000	1,174		523							523		651	651	77		
036752-10-3	ANTHEM INC		06/26/2020	Various	3,565.000	973,441		549,766	961,664	(522,433)			(522,433)		549,766		423,675	423,675	3,025		
S60655-86-7	ANZ NATIONAL BANK	B	05/13/2020	Various	27,553.000	284,834		278,137							278,137	3,416	3,281	6,697			
G0408V-10-2	AON PLC	D	04/01/2020	EXCHANGE	6,420.000	596,121		596,121	1,337,222	(741,100)			(741,100)		596,121				2,825		
G0403H-10-8	AON PLC CLASS A	D	06/26/2020	Various	5,434.000	1,014,051		564,978							564,978		449,072	449,072	2,179		
K0514G-10-1	AP MOLLER MAERSK B	B	05/13/2020	Various	152.000	139,191		137,064							137,064	(2,448)	4,574	2,126	2,554		
037411-10-5	APACHE CORP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	2,658.000	29,968		10,685							10,685		19,283	19,283	66		
03748R-75-4	APARTMENT INVESTMENT AND MANAGEMEN		05/20/2020	CITIGROUP GLOBAL MARKETS	182.000	6,527		6,397							6,397		130	130	75		
03753U-10-6	APELLIS PHARMACEUTICALS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	37.000	1,162		991							991		171	171			
03784Y-20-0	APPLE HOSPITALITY REIT INC		04/17/2020	GOLDMAN, SACHS & CO.	248.000	2,042		1,425							1,425		618	618	3		
037833-10-0	APPLE INC.		05/26/2020	Various	46,805.000	14,222,004		4,947,147	13,710,812	(8,794,034)			(8,794,034)		4,947,147		9,274,857	9,274,857	55,903		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		06/02/2020	Various	572.000	33,470		26,664	22,341						26,664		6,806	6,806	333		
038222-10-5	APPLIED MATERIALS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,945.000	299,011		251,094	307,581	(110,656)			(110,656)		251,094		47,917	47,917	1,058		
03824M-10-9	APPLIED MOLECULAR TRANSPORT		06/05/2020	STERN BROTHERS	300.000	6,571		4,200							4,200		2,371	2,371			
038336-10-3	APTARGROUP INC		04/16/2020	Various	584.000	60,805		58,131	42,433	(408)			(408)		58,131		2,673	2,673	210		
G6095L-10-9	APTIV PLC		05/12/2020	Various	5,835.000	381,959		287,315	554,150	(244,681)			(244,681)		287,315		94,644	94,644	1,282		
03852U-10-6	ARAMARK		05/12/2020	Various	6,304.000	148,602		98,874	28,861	(506)			(506)		98,874		49,728	49,728	82		
038923-10-8	ARBOR REALTY TRUST INC		04/17/2020	GOLDMAN, SACHS & CO.	341.000	2,303		1,671							1,671		632	632	94		
L0302D-21-0	ARCELORMITTAL SA	B	05/13/2020	GOLDMAN, SACHS & CO.	5,455.000	44,477		54,286							54,286	(128)	(9,681)	(9,809)			
G0450A-10-5	ARCH CAPITAL GROUP		06/03/2020	Various	3,902.000	98,364		102,533	49,667	(10,024)			(10,024)		102,533		(4,169)	(4,169)			
039380-40-7	ARCH COAL INC		05/15/2020	EXCHANGE	161.000	4,639		4,639							4,639						
03940R-10-7	ARCH RESOURCES INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	161.000	5,425		4,639							4,639		786	786			
039483-10-2	ARCHER DANIELS MIDLAND CO		06/03/2020	Various	6,328.000	221,964		222,619	227,949	(48,174)			(48,174)		222,619		(655)	(655)	2,422		
03966V-10-7	ARCONIC CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	593.000	5,518		7,460							7,460		(1,942)	(1,942)			
03965L-10-0	ARCONIC INC INC		04/03/2020	Various	2,372.000	38,094		38,094							38,094						

SCHEDULE D - PART 4

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04010E-10-9	ARGAN INC		05/20/2020	CITIGROUP GLOBAL MARKETS	20.000	740		691							691		49	49	5		
SBNHKY-X4-4	ARGENX	B	06/26/2020	Various	635.000	123,144		123,339							123,339	82	(277)	(195)			
040413-10-6	ARISTA NETWORKS INC		05/19/2020	Various	501.000	104,232		94,951	1,424						94,951		9,281	9,281			
S62539-83-8	ARISTOCRAT LEISURE LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	6,181.000	104,644		97,915							97,915	1,603	5,126	6,729			
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	594.000	5,159		5,750							5,750		(591)	(591)	73		
042735-10-0	ARROW ELECTRONICS INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	460.000	23,747		23,860	33,811	(6,220)			(6,220)		23,860		(113)	(113)			
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEMENT		04/17/2020	GOLDMAN, SACHS & CO.	206.000	4,712		4,427							4,427		285	285			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	1,200.000	41,414		41,290							41,290	(456)	581	124			
043436-10-4	ASBURY AUTOMOTIVE GROUP		05/20/2020	CITIGROUP GLOBAL MARKETS	16.000	1,131		884							884		248	248			
Y0205X-10-3	ASCENDAS REAL ESTATE INV	B	05/13/2020	GOLDMAN, SACHS & CO.	38,800.000	81,342		80,502							80,502	74	765	839			
00191U-10-2	ASGN INC		04/17/2020	GOLDMAN, SACHS & CO.	229.000	8,859		8,088							8,088		770	770			
044103-10-9	ASHFORD HOSPITALITY TRUST		05/20/2020	CITIGROUP GLOBAL MARKETS	3,729.000	2,606		2,650							2,650		(44)	(44)			
044186-10-4	ASHLAND GLOBAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	47.000	3,154		2,749							2,749		406	406	13		
G05320-10-9	ASHTEAD GROUP PLC	B	05/13/2020	Various	5,059.000	136,387		105,275							105,275	794	30,318	31,112			
N07059-20-2	ASML HOLDING N.V.	B	06/26/2020	Various	7,541.000	2,220,942		700,481	2,211,439	(1,440,351)			(1,440,351)	(94,722)	700,481	10,350	1,510,111	1,520,461	9,257		
045327-10-3	ASPEN TECHNOLOGY		05/20/2020	CITIGROUP GLOBAL MARKETS	28.000	2,666		2,662							2,662		4	4			
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	7,575.000	164,793		168,699							168,699	1,979	(5,884)	(3,906)			
045487-10-5	ASSOCIATED BANC-CORP		04/17/2020	GOLDMAN, SACHS & CO.	1,147.000	14,263		14,368							14,368		(106)	(106)	157		
G2386T-10-9	ASSURA REIT PLC	B	04/02/2020	CITIGROUP GLOBAL MARKETS	232,332.000	232,145		205,396	239,455	(17,014)			(17,014)	(17,045)	205,396	2,003	24,747	26,750	3,728		
G0585R-10-6	ASSURED GUARANTY LTD		05/20/2020	CITIGROUP GLOBAL MARKETS	410.000	10,678		10,646							10,646		32	32	161		
J96216-12-2	ASTELLAS PHARMA INC	B	05/13/2020	Various	20,000.000	339,486		274,005	344,145	(77,549)			(77,549)	7,408	274,005	(46)	65,527	65,481	3,149		
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	05/13/2020	Various	12,568.000	1,354,804		822,533	1,266,525	(606,882)			(606,882)	162,891	822,533	(140,856)	673,127	532,271	22,838		
046433-10-8	ASTRONICS CORP		05/20/2020	Various	59.000	488		435							435		53	53			
04650Y-10-0	AT HOME GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,244.000	5,156		2,486							2,486		2,671	2,671			
00206R-10-2	AT&T INC		05/12/2020	Various	66,897.000	1,964,264		1,953,372	2,394,471	(550,262)			(550,262)		1,953,372		10,892	10,892	61,749		
047649-10-8	ATKORE INTERNATIONAL GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	214.000	4,756		4,509							4,509		247	247			
T05404-10-7	ATLANTIA S.P.A.	B	05/13/2020	Various	12,209.000	179,288		141,226							141,226	(3,033)	41,095	38,062			
SBD97B-N2-3	ATLAS COPCO A	B	05/13/2020	Various	15,492.000	537,942		271,713	618,286	(392,941)			(392,941)	46,368	271,713	(31,100)	297,328	266,229	4,719		
049560-10-5	ATMOS ENERGY CORP.		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	333.000	31,633		33,044	35,348	(367)			(367)		33,044		(1,411)	(1,411)	182		
S56547-81-3	ATOS	B	05/13/2020	GOLDMAN, SACHS & CO.	496.000	33,992		25,386							25,386	(602)	9,208	8,606			
049904-10-5	ATRION CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	1.000	647		666							666		(19)	(19)			
SB87CV-M3-2	AURIZON HOLDINGS LTD	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	100,575.000	297,273		248,561							248,561	11,389	37,323	48,712			
052769-10-6	AUTODESK INCORPORATED		06/26/2020	Various	1,816.000	334,301		242,210	318,120	(95,110)			(95,110)		242,210		92,091	92,091			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/26/2020	Various	9,697.000	1,404,866		777,595	1,529,385	(866,431)			(866,431)		777,595		627,272	627,272	16,325		
05329W-10-2	AUTONATION INC DEL		05/20/2020	CITIGROUP GLOBAL MARKETS	41.000	1,577		1,150							1,150		426	426			
053332-10-2	AUTOZONE INC		05/19/2020	Various	489.000	497,369		242,917	574,211	(327,720)			(327,720)		242,917		254,453	254,453			
053484-10-1	AVALONBAY CMNTYS INC		06/26/2020	Various	5,775.000	900,144		845,989	847,607	(266,698)			(266,698)		845,989		54,156	54,156	13,639		
05351X-10-1	AVAYA HOLDINGS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	143.000	2,103		1,157							1,157		946	946			
053611-10-9	AVERY DENNISON CORP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	382.000	37,116		38,914							38,914		(1,798)	(1,798)	204		
05379B-10-7	AVISTA CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	226.000	8,795		9,629							9,629		(834)	(834)	178		

SCHEDULE D - PART 4

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

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053807-10-3	AVNET INC		06/01/2020	Various	357.000	9,903		9,468							9,468		435	435	38		
05455M-10-0	AVROBIO INC		05/20/2020	CITIGROUP GLOBAL MARKETS	18.000	306		280							280		26	26			
F06106-10-2	AXA	B	05/13/2020	GOLDMAN, SACHS & CO.	10,691.000	180,497		162,404							162,404	(3,849)	21,942	18,093			
054540-20-8	AXCELIS TECHNOLOGIES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	29.000	734		394							394		340	340			
G0692U-10-9	AXIS CAPITAL HOLDINGS		06/01/2020	CITIGROUP GLOBAL MARKETS	177.000	6,531		6,841							6,841		(310)	(310)	73		
05464T-10-4	AXSOME THERAPEUTICS INC		04/17/2020	GOLDMAN, SACHS & CO.	99.000	6,866		5,824							5,824		1,042	1,042			
05478C-10-5	AZEK COMPANY INC CLASS A		06/16/2020	CITIGROUP GLOBAL MARKETS	700.000	20,853		16,100							16,100		4,753	4,753			
056525-10-8	BADGER METER INC		06/01/2020	CITIGROUP GLOBAL MARKETS	79.000	4,851		4,234							4,234		616	616	27		
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	05/13/2020	GOLDMAN, SACHS & CO.	25,224.000	157,025		143,113	188,731	(38,324)			(38,324)	(7,294)	143,113	(4,545)	18,458	13,913			
05722G-10-0	BAKER HUGHES CO		05/12/2020	GOLDMAN, SACHS & CO.	6,085.000	89,066		77,584							77,584		11,482	11,482			
058498-10-6	BALL CORP COM		06/03/2020	Various	4,766.000	308,492		198,483	261,461	(109,727)			(109,727)		198,483		110,009	110,009	636		
05945F-10-3	BANCFIRST CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	334.000	11,939		11,144							11,144		794	794	62		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	05/13/2020	Various	231,266.000	488,594		470,690							470,690	711	17,193	17,904			
05971J-10-2	BANCORPSOUTH		05/20/2020	CITIGROUP GLOBAL MARKETS	354.000	7,252		6,698							6,698		554	554	65		
05988J-10-3	BANDWIDTH INC CLASS A		06/08/2020	Various	997.000	97,197		67,088							67,088		30,109	30,109			
060505-10-4	BANK AMER CORP COM		06/09/2020	Various	127,527.000	2,974,621		2,362,646	3,416,129	(1,820,860)			(1,820,860)		2,362,646		611,976	611,976	22,955		
064058-10-0	BANK NEW YORK MELLON CORP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	4,667.000	163,971		164,325							164,325		(354)	(354)	1,447		
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	06/26/2020	Various	14,646.000	563,841		584,565							584,565	(643)	(20,081)	(20,724)			
062540-10-9	BANK OF HAWAII CORP		04/17/2020	GOLDMAN, SACHS & CO.	143.000	8,240		7,899							7,899		341	341	84		
063425-10-2	BANK OF MARIN BANCORP/CA		05/20/2020	CITIGROUP GLOBAL MARKETS	84.000	2,621		2,103							2,103		519	519	19		
S20760-09-6	BANK OF MONTREAL	B	04/21/2020	CITIGROUP GLOBAL MARKETS	15,297.000	715,380		763,695	1,187,191	(289,264)			(289,264)	(24,982)	763,695	(50,790)	2,475	(48,315)	10,361		
06417N-10-3	BANK OZK		06/01/2020	CITIGROUP GLOBAL MARKETS	620.000	14,269		10,466							10,466		3,803	3,803	149		
G08036-12-4	BARCLAYS ORD GBP0.25	B	05/13/2020	Various	243,710.000	304,581		262,994							262,994	(1,973)	43,560	41,587			
067806-10-9	BARNES GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	108.000	3,915		4,518							4,518		(602)	(602)	17		
S00811-80-2	BARRATT DEVELOPMENTS PLC	B	05/13/2020	Various	24,099.000	150,330		131,778							131,778	1,204	17,348	18,552			
S20246-44-3	BARRICK GOLD CORP COM NPV	B	06/26/2020	Various	7,649.000	198,531		156,293	65,269	(9,005)			(9,005)	(626)	156,293	(5,703)	47,941	42,237	200		
S50865-77-3	BASF SE	B	06/26/2020	Various	22,042.000	1,106,215		1,066,610							1,066,610	(15,203)	54,809	39,606	9,588		
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		05/12/2020	GOLDMAN, SACHS & CO.	2,954.000	51,308		47,845							47,845	709	2,754	3,463			
071813-10-9	BAXTER INTL INC		05/19/2020	Various	9,817.000	864,945		345,163	820,898	(475,734)			(475,734)		345,163		519,782	519,782	4,319		
S50692-11-0	BAYER AG ORD NPV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	3,404.000	214,919		197,397	278,206	(6,812)			(6,812)	(2,664)	197,397	(4,190)	21,713	17,522			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	05/13/2020	GOLDMAN, SACHS & CO.	1,427.000	75,596		83,357							83,357	(321)	(7,440)	(7,761)			
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	04/21/2020	CITIGROUP GLOBAL MARKETS	334,226.000	901,312		1,053,708							1,053,708	(19,031)	(133,365)	(152,396)	49,721		
073685-10-9	BEACON ROOFING SUPPLY INC		06/01/2020	CITIGROUP GLOBAL MARKETS	146.000	3,502		2,415							2,415		1,087	1,087			
075887-10-9	BECTON DICKINSON		06/26/2020	Various	3,343.000	875,979		446,458	897,773	(461,281)			(461,281)		446,458		429,521	429,521	2,608		
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	346.000	49,648		54,851							54,851		(5,203)	(5,203)			
077454-10-6	BELDEN INC		04/17/2020	GOLDMAN, SACHS & CO.	88.000	2,903		3,175							3,175		(272)	(272)	4		
08160H-10-1	BENCHMARK ELECTRONICS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	57.000	1,185		1,139							1,139		46	46	9		
084423-10-2	BERKLEY W R CORP COM		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	665.000	33,689		34,693							34,693		(1,004)	(1,004)	73		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		05/12/2020	Various	15,409.000	2,701,634		1,980,176	3,479,267	(1,504,013)			(1,504,013)		1,980,176		721,457	721,457			

SCHEDULE D - PART 4

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084680-10-7	BERKSHIRE HILLS BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,200.000	13,122		18,192							18,192		(5,070)	(5,070)			
08579W-10-3	BERRY PLASTICS GROUP INC.		04/17/2020	GOLDMAN, SACHS & CO.	69.000	2,548		2,326							2,326		222	222			
086516-10-1	BEST BUY CO INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,619.000	112,097		92,283	142,148	(36,779)			(36,779)		92,283		19,814	19,814	1,700		
05541T-10-1	BGC PARTNERS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	2,820.000	7,543		7,316							7,316		227	227	44		
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	05/13/2020	Various	23,229.000	463,136		330,841	635,518	(319,489)			(319,489)	14,812	330,841	(33,463)	165,757	132,294	13,686		
G10879-10-7	BHP GROUP PLC	B	05/05/2020	Various	31,579.000	505,364		436,002							436,002	5,776	63,586	69,362			
089302-10-3	BIG LOTS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	249.000	7,939		3,163							3,163		4,776	4,776	21		
090572-20-7	BIO RAD LABORATORIES INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	91.000	31,344		31,901							31,901		(557)	(557)			
09058V-10-3	BIOCRYST PHARMACEUTICILS		05/20/2020	CITIGROUP GLOBAL MARKETS	218.000	1,222		436							436		786	786			
09062X-10-3	BIOGEN INC		06/26/2020	Various	1,957.000	599,509		444,564	525,509	(135,580)			(135,580)		444,564		154,945	154,945			
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		06/12/2020	Various	1,045.000	64,435		35,561							35,561		28,873	28,873			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,183.000	110,235		99,964							99,964		10,272	10,272			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		05/21/2020	Various	2,559.000	70,932		58,192	58,192						58,192		12,741	12,741			
092113-10-9	BLACK HILLS CORP.		05/28/2020	Various	3,260.000	195,454		208,738							208,738		(13,284)	(13,284)	3,451		
09215C-10-5	BLACK KNIGHT INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	211.000	14,712		12,255							12,255		2,457	2,457			
09227Q-10-0	BLACKBAUD INC		06/30/2020	Various	4,664.000	255,473		259,070	187,856						259,070		(3,597)	(3,597)	559		
09247X-10-1	BLACKROCK INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	197.000	104,857		107,737	7,541	(1,370)			(1,370)		107,737		(2,880)	(2,880)	54		
09260D-10-7	BLACKSTONE GROUP INC CLASS A		06/26/2020	Various	2,802.000	152,132		154,020							154,020		(1,888)	(1,888)			
09257W-10-0	BLACKSTONE MORTGAGE TRUST REIT CLA		05/20/2020	CITIGROUP GLOBAL MARKETS	472.000	10,896		8,905							8,905		1,991	1,991	269		
093712-10-7	BLOOM ENERGY CLASS A CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	8.000	64		42							42		22	22			
094235-10-8	BLOOMIN BRANDS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	99.000	1,095		686							686		409	409	18		
095229-10-0	BLUCORA INC		04/17/2020	GOLDMAN, SACHS & CO.	1.000	13		12							12		1	1			
095306-10-6	BLUE BIRD CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	306.000	3,882		3,121							3,121		760	760			
05591B-10-9	BMC STOCK HOLDINGS INC		06/02/2020	Various	1,532.000	40,783		26,456							26,456		14,327	14,327			
S73096-81-0	BNP PARIBAS S.A.	B	05/13/2020	Various	7,814.000	231,036		209,764							209,764	175	21,097	21,272			
097023-10-5	BOEING CO		06/09/2020	Various	6,352.000	912,784		940,686	1,779,301	(703,217)			(703,217)		940,686		(27,901)	(27,901)	11,224		
09739D-10-0	BOISE CASCADE COMPANY		04/17/2020	GOLDMAN, SACHS & CO.	79.000	2,181		1,879							1,879		302	302	8		
05561Q-20-1	BOK FINANCIAL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	20.000	1,049		987							987		62	62			
09857L-10-8	BOOKING HOLDINGS INC		06/26/2020	Various	625.000	882,019		824,731	1,131,605	(402,887)			(402,887)		824,731		57,288	57,288			
099406-10-0	BOOT BARN HOLDINGS INC		04/17/2020	GOLDMAN, SACHS & CO.	77.000	1,193		996							996		197	197			
099502-10-6	BOOZ ALLEN HAMILTON		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	467.000	32,563		32,055							32,055		508	508	145		
099724-10-6	BORG WARNER INC.		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	2,673.000	72,472		67,939	9,500	(2,602)			(2,602)		67,939		4,533	4,533	37		
101121-10-1	BOSTON PPTYS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	2,305.000	203,815		212,590	317,767	(64,540)			(64,540)		212,590		(8,775)	(8,775)	4,518		
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,188.000	8,037		8,477							8,477		(440)	(440)	143		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		06/26/2020	Various	24,127.000	867,407		573,519	786,692	(468,308)			(468,308)		573,519		293,888	293,888			
F11487-12-5	BOUYGUES SA	B	05/13/2020	GOLDMAN, SACHS & CO.	4,676.000	131,914		132,501							132,501	(3,140)	2,554	(587)			
S07980-59-2	BP PLC	B	06/03/2020	CITIGROUP GLOBAL MARKETS	68,298.000	290,901		271,088	218,138	(56,245)			(56,245)	18,373	271,088	(17,851)	37,665	19,813	10,562		
104674-10-6	BRADY CORPORATION		05/21/2020	JEFFERIES & COMPANY, INC.	349.000	16,373		15,750	19,984						15,750		622	622	152		

SCHEDULE D - PART 4

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										11	12	13	14	15							
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105368-20-3	BRANDYWINE REALTY		04/02/2020	CITIGROUP GLOBAL MARKETS	5,240.000	48,499		55,125							55,125		(6,626)	(6,626)			
SB4YVF-56-3	BRENNTAG AG	B	05/13/2020	GOLDMAN, SACHS & CO.	2,894.000	137,612		99,606							99,606	(2,361)	40,367	38,006			
J04578-12-6	BRIDGESTONE	B	05/13/2020	GOLDMAN, SACHS & CO.	5,000.000	152,796		152,192							152,192	(1,682)	2,285	604			
109043-10-9	BRIGGS & STRATTON CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	1,012.000	1,614		1,877							1,877		(263)	(263)			
10918L-10-3	BRIGHAM MINERALS INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	369.000	4,946		4,996							4,996		(50)	(50)	137		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		05/20/2020	CITIGROUP GLOBAL MARKETS	97.000	10,262		9,894							9,894		368	368			
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	43.000	1,319		1,039							1,039		280	280			
109641-10-0	BRINKER INTERNATIONAL, INC.		04/17/2020	GOLDMAN, SACHS & CO.	60.000	953		559							559		394	394			
109696-10-4	BRINKS COMPANY		06/01/2020	Various	268.000	11,864		12,900							12,900		(1,036)	(1,036)	21		
110122-10-8	BRISTOL MYERS SQUIBB CO		05/12/2020	Various	19,951.000	1,229,467		1,109,670	1,087,571	(131,496)			(131,496)		1,109,670		119,797	119,797	15,857		
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	05/13/2020	Various	27,418.000	1,009,877		933,084	919,245	(92,113)			(92,113)	(72,409)	933,084	15,043	61,750	76,793	31,723		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	758.000	7,106		7,201							7,201		(95)	(95)	216		
11135F-10-1	BROADCOM INC		05/12/2020	Various	3,648.000	975,177		583,162	1,151,893	(568,546)			(568,546)		583,162		392,015	392,015	11,856		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		05/12/2020	Various	962.000	113,539		103,280							103,280		10,258	10,258			
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	06/26/2020	Various	35,871.500	1,185,149		756,130	1,292,728	(778,627)			(778,627)	154,313	756,130	(115,012)	544,031	429,019	4,074		
115236-10-1	BROWN & BROWN		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	727.000	25,055		26,332							26,332		(1,277)	(1,277)			
115637-20-9	BROWN FORM AN CORP CLASS B		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	3,953.000	249,962		182,352	267,223	(84,871)			(84,871)		182,352		67,611	67,611	1,378		
116794-10-8	BRUKER CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	69.000	2,982		2,474							2,474		507	507	6		
117043-10-9	BRUNSWICK CORP.		06/26/2020	Various	2,902.000	148,146		102,644	165,245	(573)			(573)		102,644		45,502	45,502	824		
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	120,617.000	172,762		174,456							174,456	(741)	(952)	(1,693)			
12008R-10-7	BUILDERS FIRSTSOURCE		05/20/2020	CITIGROUP GLOBAL MARKETS	97.000	1,795		1,186							1,186		609	609			
G16962-10-5	BUNGE LTD		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	7,530.000	285,238		266,566	8,345	(644)			(644)		266,566		18,672	18,672	145		
G16968-11-0	BUNZL	B	05/13/2020	Various	9,084.000	192,774		155,744							155,744	1,378	35,652	37,030			
126501-10-5	C T S CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	130.000	2,758		2,581							2,581		176	176			
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,485.000	105,618		95,931							95,931		9,687	9,687			
12685J-10-5	CABLE ONE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	16.000	30,134		25,126							25,126		5,008	5,008	56		
127055-10-1	CABOT CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	18.000	610		470							470		140	140	6		
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		06/01/2020	Various	91.000	12,217		10,387							10,387		1,831	1,831	40		
127097-10-3	CABOT OIL + GAS CORP COM		05/12/2020	Various	4,451.000	89,215		67,606							67,606		21,609	21,609			
12739A-10-0	CADENCE BANCORPORATION CLASS A		06/23/2020	Various	9,351.000	68,345		61,249	169,534	(3,390)			(3,390)		61,249		7,096	7,096	1,954		
127387-10-8	CADENCE DESIGN SYSTEMS INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,370.000	100,878		96,974	39,327	(1,886)			(1,886)		96,974		3,904	3,904			
E2427M-12-3	CAIXABANK SA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	92,269.000	155,577		172,112	289,794	(75,311)			(75,311)	(4,092)	172,112	(2,877)	(13,657)	(16,535)	5,987		
128126-10-9	CALAMP CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	409.000	3,192		2,401							2,401		791	791			
128246-10-5	CALAVO GROWERS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	55.000	3,189		3,578							3,578		(389)	(389)			
129500-10-4	CALERES INC		06/01/2020	Various	608.000	4,409		3,192							3,192		1,216	1,216			
13057Q-20-6	CALIFORNIA RESOURCES CORP		05/20/2020	Various	2,135.000	3,490		3,018	45	(28)			(28)		3,018		472	472			
130788-10-2	CALIFORNIA WATER SERVICE GRP		06/01/2020	CITIGROUP GLOBAL MARKETS	93.000	4,300		4,680							4,680		(380)	(380)	20		

SCHEDULE D - PART 4

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131193-10-4	CALLOWAY GOLF COMPANY		05/20/2020	CITIGROUP GLOBAL MARKETS	138.000	1,963		1,410							1,410		553	553			
133034-10-8	CAMDEN NATIONAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	291.000	9,011		8,954							8,954		57	57	75		
133131-10-2	CAMDEN PROP		05/22/2020	BANK OF AMERICA/MERRILL LYNCH	5,522.000	470,081		430,025	40,849	(6,763)			(6,763)		430,025		40,056	40,056	3,069		
S21705-25-6	CANADIAN IMP BANK COM NPV	B	05/12/2020	Various	11,740.000	687,121		624,070							624,070	6,401	56,650	63,051	10,408		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	05/12/2020	Various	2,428.000	536,995		345,916	619,812	(257,367)			(257,367)	(16,529)	345,916	(17,627)	208,705	191,079	2,519		
S61723-23-5	CANON	B	05/13/2020	GOLDMAN, SACHS & CO.	4,700.000	95,365		96,153							96,153	359	(1,146)	(788)			
F13587-12-0	CAP GEMINI	B	05/13/2020	GOLDMAN, SACHS & CO.	1,319.000	121,883		85,623							85,623	(2,029)	38,289	36,260			
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC	B	04/02/2020	CITIGROUP GLOBAL MARKETS	171,904.000	323,477		328,883							328,883	8,296	(13,702)	(5,406)			
14040H-10-5	CAPITAL ONE FINL CORP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,433.000	87,347		72,252							72,252		15,095	15,095			
S63093-03-3	CAPITALAND LTD	B	06/26/2020	Various	229,100.000	470,248		502,360							502,360	2,709	(34,821)	(32,112)			
14067E-50-6	CAPSTEAD MORTGAGE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	260.000	1,322		1,092							1,092		230	230	39		
14149Y-10-8	CARDINAL HEALTH INC		05/05/2020	Various	2,590.000	124,235		123,996							123,996		239	239	1,246		
G1991C-10-5	CARDTRONICS PLC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	213.000	5,384		4,414							4,414		970	970			
141788-10-9	CARGURUS INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	80.000	1,990		1,515							1,515		475	475			
142339-10-0	CARLISLE CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	33.000	3,855		4,134							4,134		(279)	(279)	33		
S41692-19-5	CARLSBERG AS CL B	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	364.000	48,083		49,935							49,935	(381)	(1,471)	(1,852)			
143130-10-2	CARMAX INC		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	563.000	29,475		30,306							30,306		(831)	(831)			
143658-30-0	CARNIVAL CORP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	16,817.000	218,251		200,179	18,197	(2,550)			(2,550)		200,179		18,072	18,072	248		
144285-10-3	CARPENTER TECHNOLOGY CORP.		06/19/2020	ICBC FINANCIAL SERVICES	1,000.000	24,369		19,500							19,500		4,869	4,869	200		
F13923-11-9	CARREFOUR EUR2.50	B	05/13/2020	GOLDMAN, SACHS & CO.	8,642.000	121,054		136,689							136,689	(3,240)	(12,396)	(15,636)			
14448C-10-4	CARRIER GLOBAL CORP		05/12/2020	Various	3,284.000	58,146		33,362							33,362		24,784	24,784			
14574X-10-4	CARROLS RESTAURANT GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	1,883.000	5,715		2,335							2,335		3,380	3,380			
146229-10-9	CARTER'S INC		05/20/2020	CITIGROUP GLOBAL MARKETS	32.000	2,568		2,103							2,103		465	465	19		
148806-10-2	CATALENT INC		06/01/2020	Various	2,013.000	123,429		103,390	45,997	(2,475)			(2,475)		103,390		20,040	20,040			
14912Y-20-2	CATCHMARK TIMBER TRUST INC TRUST C		05/20/2020	CITIGROUP GLOBAL MARKETS	381.000	2,856		2,789							2,789		67	67			
149123-10-1	CATERPILLAR INC		05/12/2020	Various	7,247.000	782,303		492,506	1,070,237	(577,731)			(577,731)		492,506		289,797	289,797	14,929		
12504L-10-9	CBRE GROUP INC		06/03/2020	Various	1,339.000	58,178		52,143							52,143		6,034	6,034			
S21715-73-5	CDN NAT RES COM NPV	B	05/12/2020	GOLDMAN, SACHS & CO.	5,208.000	89,062		64,548							64,548	957	23,557	24,514			
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	05/12/2020	Various	10,550.000	852,062		618,933	955,704	(310,270)			(310,270)	(26,501)	618,933	(30,998)	264,128	233,129	3,623		
12514G-10-8	CDW CORP/DE		05/12/2020	Various	647.000	63,191		57,280	53,136	(22,332)			(22,332)		57,280		5,911	5,911	152		
150602-20-9	CEDAR REALTY TRUST INC		06/01/2020	CITIGROUP GLOBAL MARKETS	3,524.000	2,625		2,765							2,765		(140)	(140)	20		
150870-10-3	CELANESE CORP		05/01/2020	Various	1,100.000	81,811		77,061							77,061		4,749	4,749	107		
15135B-10-1	CENTENE CORP		05/19/2020	Various	5,073.000	344,257		219,458	318,940	(99,482)			(99,482)		219,458		124,799	124,799			
15189T-10-7	CENTERPOINT ENERGY INC		05/12/2020	GOLDMAN, SACHS & CO.	9,441.000	168,651		138,311							138,311		30,341	30,341			
153527-20-5	CENTRAL GARDEN & PET SERIES A		04/17/2020	GOLDMAN, SACHS & CO.	71.000	2,115		1,815							1,815		300	300			
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	05/13/2020	Various	2,300.000	356,137		305,566	465,608	(159,528)			(159,528)	(514)	305,566	7,156	43,414	50,571	1,452		
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	975.000	15,146		14,202							14,202		944	944			
156504-30-0	CENTURY COMMUNITIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	62.000	1,721		900							900		821	821			
156700-10-6	CENTURYLINK INC		05/12/2020	Various	21,093.000	210,336		199,540	278,639	(64,966)			(64,966)		199,540		10,796	10,796	5,273		
156782-10-4	CERNER CORP		06/03/2020	Various	760.000	48,882		47,872	52,547	(1,661)			(1,661)		47,872		1,010	1,010	172		

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
157210-10-5	CEVA INC		05/20/2020	CITIGROUP GLOBAL MARKETS	26.000	874		638							638		237	237			
125269-10-0	CF INDUSTRIES HOLDINGS		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	3,880.000	105,941		93,702							93,702		12,239	12,239			
808513-10-5	CHARLES SCHWAB		06/26/2020	Various	15,256.000	517,133		513,668	529,914	(180,945)			(180,945)		513,668		3,466	3,466	2,733		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/26/2020	Various	2,181.000	1,099,987		623,784	952,697	(442,846)			(442,846)		623,784		476,203	476,203			
16150R-10-4	CHASE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	5.000	476		350							350		126	126			
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,330.000	139,840		133,710							133,710		6,130	6,130			
163072-10-1	CHEESECAKE FACTORY INC		04/17/2020	Various	5,781.000	108,715		98,609							98,609		10,106	10,106	2,043		
163851-10-8	CHEMOURS ORD		06/01/2020	CITIGROUP GLOBAL MARKETS	54.000	719		479							479		240	240	27		
16411R-20-8	CHENIERE ENERGY INC		04/21/2020	CITIGROUP GLOBAL MARKETS	4,877.000	201,391		163,380	297,838	(98,564)			(98,564)		163,380		38,012	38,012			
166764-10-0	CHEVRON CORP		05/12/2020	Various	17,154.000	1,547,491		1,291,247	1,413,221	(316,873)			(316,873)		1,291,247		256,244	256,244	15,227		
168905-10-7	CHILDREN'S PLACE		04/17/2020	GOLDMAN, SACHS & CO.	141.000	3,833		2,689							2,689		1,144	1,144			
16934Q-20-8	CHIMERA INVESTMENT CORP		04/17/2020	GOLDMAN, SACHS & CO.	376.000	2,818		3,422							3,422		(604)	(604)	188		
169656-10-5	CHIPOTLE MEXICAN GRILL		06/26/2020	Various	528.000	477,102		280,654	440,320	(161,745)			(161,745)		280,654		196,448	196,448			
169905-10-6	CHOICE HOTELS INTL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	207.000	16,986		12,984							12,984		4,003	4,003	40		
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	05/13/2020	GOLDMAN, SACHS & CO.	705.000	65,807		60,371							60,371	(179)	5,615	5,436			
H1467J-10-4	CHUBB LTD		06/26/2020	Various	4,653.000	479,072		458,726	655,484	(252,649)			(252,649)		458,726		20,345	20,345	6,317		
S61956-09-0	CHUBU ELECTRIC POWER INC	B	05/13/2020	GOLDMAN, SACHS & CO.	5,100.000	69,748		70,761							70,761	(147)	(866)	(1,013)			
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	05/13/2020	Various	3,400.000	421,786		197,712	315,362	(105,580)			(105,580)	(12,070)	197,712	12,341	211,733	224,074	2,606		
171484-10-8	CHURCHILL DOWNS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	23.000	2,913		2,368							2,368		545	545			
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	05/13/2020	GOLDMAN, SACHS & CO.	2,045.000	52,934		54,159							54,159	(208)	(1,017)	(1,225)			
171779-30-9	CIENA CORP		06/03/2020	Various	2,227.000	118,106		88,657							88,657		29,449	29,449			
125523-10-0	CIGNA CORPORATION		06/26/2020	Various	4,924.000	925,452		691,552	678,498	(318,446)			(318,446)		691,552		233,900	233,900	147		
171798-10-1	CIMAREX ENERGY CO		04/08/2020	BANK OF NEW YORK	6,230.000	105,405		104,851	170,330	(11,557)			(11,557)		104,851		554	554	1,246		
G2143T-10-3	CIMPRESS PLC	D	04/17/2020	GOLDMAN, SACHS & CO.	74.000	3,714		3,937							3,937		(223)	(223)			
172062-10-1	CINCINNATI FINL CORP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	493.000	34,147		37,197	47,528	(3,685)			(3,685)		37,197		(3,050)	(3,050)	549		
17243V-10-2	CINEMARK HOLDINGS INC		06/29/2020	Various	18,344.000	261,899		187,550	609,706						187,550		74,349	74,349	6,539		
172908-10-5	CINTAS COR P COM		05/12/2020	Various	849.000	176,964		161,735							161,735		15,230	15,230			
17275R-10-2	CISCO SYS INC		05/19/2020	Various	44,964.000	1,890,786		1,089,171	2,156,473	(1,064,107)			(1,064,107)		1,089,171		801,615	801,615	31,647		
172967-42-4	CITIGROUP INC		06/26/2020	Various	30,889.000	1,333,414		1,373,334	1,498,816	(576,585)			(576,585)		1,373,334		(39,921)	(39,921)	13,135		
174610-10-5	CITIZENS FINANCIAL GROUP		05/12/2020	Various	8,547.000	178,234		164,872							164,872		13,362	13,362	3,333		
177376-10-0	CITRIX SYS INC		05/19/2020	Various	1,897.000	275,312		258,154	4,325	(561)			(561)		258,154		17,158	17,158	171		
178587-10-1	CITY OFFICE REIT INC		05/20/2020	CITIGROUP GLOBAL MARKETS	119.000	1,057		1,001							1,001		56	56			
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	05/13/2020	Various	71,600.000	515,418		483,128							483,128	1,391	30,899	32,289			
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	4,173.000	4,094		2,530							2,530		1,564	1,564			
18538R-10-3	CLEARWATER PAPER CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	5.000	155		148							148		8	8			
185899-10-1	CLEVELAND CLIFFS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	600.000	2,805		2,370							2,370		435	435	36		
189054-10-9	CLOROX CO		06/03/2020	Various	3,096.000	631,986		284,187	464,919	(193,836)			(193,836)		284,187		347,799	347,799	6,419		
18914U-10-0	CLOUDERA INC		06/18/2020	Various	5,141.000	65,030		35,927							35,927		29,103	29,103			
Y1660Q-10-4	CLP HOLDINGS LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	1,700.000	17,533		17,693							17,693	7	(167)	(160)			
125720-10-5	CME GROUP INC.		05/12/2020	Various	4,640.000	830,885		440,175	931,341	(491,166)			(491,166)		440,175		390,709	390,709	15,544		
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	18,845.000	115,374		107,855							107,855	(2,489)	10,008	7,519			
12653C-10-8	CNX RESOURCES CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	182.000	1,801		1,853							1,853		(52)	(52)			
191216-10-0	COCA COLA CO.		06/26/2020	Various	80,406.000	3,630,982		3,200,827	4,227,467	(1,202,067)			(1,202,067)		3,200,827		430,155	430,155	32,016		

SCHEDULE D - PART 4

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										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
191098-10-2	COCA COLA CONSOLIDATED INC		06/01/2020	CITIGROUP GLOBAL MARKETS	3.000	731		719							719		12	12			
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	D	05/12/2020	GOLDMAN, SACHS & CO.	855.000	31,896		33,191							33,191		(1,295)	(1,295)			
192422-10-3	COGNEX CORP		05/12/2020	GOLDMAN, SACHS & CO.	530.000	29,894		24,873							24,873		5,021	5,021			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		05/12/2020	Various	6,980.000	351,226		323,955	316,798	(6,564)			(6,564)		323,955		27,270	27,270	1,124		
19247A-10-0	COHEN STEERS INC		04/17/2020	GOLDMAN, SACHS & CO.	92.000	4,522		4,181							4,181		341	341	36		
192479-10-3	COHERENT, INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	665.000	71,177		70,315	106,464	(38,810)			(38,810)		70,315		862	862			
192576-10-6	COHU INC		06/18/2020	Various	10,314.000	167,551		127,687							127,687		39,864	39,864	616		
G26203-40-8	COLES GROUP LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	3,093.000	30,677		31,618							31,618	641	(1,582)	(941)			
194162-10-3	COLGATE PALMOLIVE CO		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,748.000	121,510		123,426							123,426		(1,917)	(1,917)			
19626G-10-8	COLONY CAPITAL INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	1,275.000	2,250		2,231							2,231		19	19	140		
197236-10-2	COLUMBIA BKG SYS INC		04/17/2020	GOLDMAN, SACHS & CO.	305.000	7,669		8,174							8,174		(505)	(505)			
198287-20-3	COLUMBIA PROPERTY REIT INC TRUST		04/17/2020	GOLDMAN, SACHS & CO.	644.000	8,633		8,050							8,050		583	583	135		
198516-10-6	COLUMBIA SPORTSWEAR CO		05/20/2020	CITIGROUP GLOBAL MARKETS	102.000	6,948		7,117							7,117		(169)	(169)			
20030N-10-1	COMCAST CORP NEW CL A		06/26/2020	Various	51,798.000	1,860,473		1,566,993	2,138,638	(732,833)			(732,833)		1,566,993		293,479	293,479	20,961		
200340-10-7	COMERICA INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	161.000	5,285		4,374							4,374		910	910			
199908-10-4	COMFORT SYSTEMS USA INC		05/20/2020	CITIGROUP GLOBAL MARKETS	213.000	7,222		7,673							7,673		(452)	(452)	41		
200525-10-3	COMMERCE BANCSHARES, INC.		06/08/2020	Various	1,062.000	68,839		53,798	48,645	(234)			(234)		53,798		15,041	15,041	251		
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	05/13/2020	Various	9,219.000	362,765		345,332							345,332	4,303	13,130	17,433			
20337X-10-9	COMMSCOPE HOLDING INC		05/20/2020	Various	808.000	7,584		7,316	9,011	(2,203)			(2,203)		7,316		268	268			
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC TRU		05/20/2020	CITIGROUP GLOBAL MARKETS	97.000	3,659		3,444							3,444		216	216	41		
204149-10-8	COMMUNITY TRUST BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	317.000	9,952		10,151							10,151		(199)	(199)	89		
204166-10-2	COMMVAULT SYSTEMS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	57.000	2,049		1,749							1,749		299	299			
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	06/26/2020	Various	2,536.000	154,032		140,760							140,760	1,525	11,747	13,272			
SBD6K4-57-9	COMPASS GROUP PLC	B	05/13/2020	Various	37,910.000	592,817		504,679	949,183	(422,363)			(422,363)	(22,140)	504,679	(21,124)	109,262	88,138	13,181		
20451N-10-1	COMPASS MINERALS INTERNATION		04/17/2020	GOLDMAN, SACHS & CO.	136.000	5,616		5,232							5,232		384	384	98		
205887-10-2	CONAGRA BRANDS INC		05/12/2020	Various	3,016.000	101,656		102,031							102,031		(376)	(376)	641		
20605P-10-1	CONCHO RESOURCES INC		05/19/2020	Various	8,757.000	464,848		356,201	423,839	(95,203)			(95,203)		356,201		108,647	108,647	1,352		
207410-10-1	CONMED CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	111.000	8,136		6,398							6,398		1,738	1,738	22		
20825C-10-4	CONOCOPHILLIPS		05/19/2020	Various	36,783.000	1,411,878		1,024,058	819,508	(194,842)			(194,842)		1,024,058		387,820	387,820	7,498		
209115-10-4	CONSOLIDATED EDISON INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	2,919.000	226,368		239,941							239,941		(13,574)	(13,574)			
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		05/12/2020	GOLDMAN, SACHS & CO.	406.000	66,003		66,182							66,182		(179)	(179)			
D16212-14-0	CONTINENTAL AG	B	05/13/2020	GOLDMAN, SACHS & CO.	1,105.000	85,771		81,980							81,980	(53)	3,844	3,791			
216648-40-2	COOPER COMPANIES INC		06/03/2020	Various	47.000	14,769		12,954							12,954		1,815	1,815			
N22717-10-7	CORE LABORATORIES		04/17/2020	Various	6,314.000	66,435		65,121	210,952						65,121		1,315	1,315	1,190		
218681-10-4	CORE MARK HOLDING CO INC		06/09/2020	Various	4,073.000	109,149		79,505	110,745	(31,240)			(31,240)		79,505		29,644	29,644	535		
21871N-10-1	CORECIVIC REIT INC		04/17/2020	GOLDMAN, SACHS & CO.	256.000	2,978		2,860							2,860		119	119	113		
21871D-10-3	CORELOGIC INC		06/30/2020	Various	2,185.000	130,897		66,730	42,530	(1,195)			(1,195)		66,730		64,167	64,167	840		
21872L-10-4	COREPOINT LODGING INC		06/01/2020	Various	1,177.000	4,850		4,190							4,190		660	660	235		
21925Y-10-3	CORNERSTONE ONDEMAND INC		05/20/2020	Various	6,065.000	191,878		192,395	179,807	(1,956)			(1,956)		192,395		(518)	(518)			
219350-10-5	CORNING IN C COM		05/12/2020	Various	11,934.000	246,372		226,269	347,399	(121,130)			(121,130)		226,269		20,104	20,104	2,625		
22052L-10-4	CORTEVA INC		05/12/2020	GOLDMAN, SACHS & CO.	4,588.000	107,397		104,010							104,010		3,387	3,387			
22160N-10-9	COSTAR GROUP INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	174.000	105,491		99,922							99,922		5,569	5,569			
22160K-10-5	COSTCO WHS L CORP NEW COM		06/26/2020	Various	6,128.000	1,874,204		981,404	1,720,902	(820,488)			(820,488)		981,404		892,800	892,800	7,719		
22266L-10-6	COUPA SOFTWARE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	219.000	51,235		30,539							30,539		20,696	20,696			

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
222795-50-2	COUSINS PROPERTIES REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	80.000	2,492		2,342							2,342		150	150	24		
22282E-10-2	COVANTA HLDG CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	328.000	2,931		2,804							2,804		126	126	82		
22304C-10-0	COVETRUS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	68.000	972		554							554		419	419			
223622-60-6	COWEN GROUP INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	530.000	6,914		6,816							6,816		98	98	21		
224399-10-5	CRANE CO.		06/01/2020	CITIGROUP GLOBAL MARKETS	296.000	16,411		14,497							14,497		1,914	1,914	163		
225310-10-1	CREAD ACCEPTANCE CORP		04/17/2020	GOLDMAN, SACHS & CO.	9.000	2,694		2,301							2,301		393	393			
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	05/13/2020	Various	11,366.000	90,142		91,300							91,300	(73)	(1,084)	(1,158)	528		
225447-10-1	CREE INC		04/17/2020	GOLDMAN, SACHS & CO.	52.000	1,840		1,844							1,844		(3)	(3)			
S41822-49-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)	B	05/13/2020	Various	14,060.000	405,549		323,424	562,956	(316,089)			(316,089)	76,557	323,424	(46,820)	128,945	82,125	7,196		
227046-10-9	CROCS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	292.000	8,621		4,719							4,719		3,903	3,903			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		06/17/2020	DIRECT	12,140.000	1,214,016		1,169,531							1,169,531		44,484	44,484			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		06/26/2020	Various	7,183.000	1,132,006		580,263	976,144	(451,042)			(451,042)		580,263		551,743	551,743	8,620		
228368-10-6	CROWN HOLDINGS INC		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	568.000	31,293		32,967							32,967		(1,673)	(1,673)			
228903-10-0	CRYOLIFE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	24.000	546		477							477		69	69			
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	05/13/2020	Various	9,158.000	1,812,419		579,168	1,775,237	(1,630,713)			(1,630,713)	434,644	579,168	(151,171)	1,384,422	1,233,251	8,500		
Q30297-11-5	CSR LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	132,642.000	258,395		257,352	424,245	(170,960)			(170,960)	9,113	257,352	(28,368)	29,410	1,043			
126402-10-6	CSW INDUSTRIALS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	6.000	406		401							401		5	5	1		
126408-10-3	CSX CORP		05/19/2020	Various	6,237.000	400,778		214,990	451,309	(236,260)			(236,260)		214,990		185,788	185,788	1,622		
229899-10-9	CULLEN FROST BANKERS, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	11.000	836		771							771		65	65	8		
231021-10-6	CUMMINS IN C COM		06/26/2020	Various	3,517.000	559,873		488,263	349,688	(140,340)			(140,340)		488,263		71,610	71,610	2,562		
23131L-10-7	CURO GROUP HOLDINGS CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	241.000	1,638		1,090							1,090		547	547	13		
231561-10-1	CURTIS WRIGHT CORP		04/17/2020	GOLDMAN, SACHS & CO.	133.000	12,967		12,291							12,291		676	676	23		
126650-10-0	CVS HEALTH CORPORATION		06/26/2020	Various	11,550.000	717,166		626,360	781,828	(224,056)			(224,056)		626,360		90,806	90,806	10,524		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		04/16/2020	MERGER	1,291.000	30,790		30,099							30,099		691	691	142		
23283R-10-0	CYRUSONE REIT INC		05/13/2020	BANK OF AMERICA/MERRILL LYNCH	12,667.000	886,887		609,387							609,387		277,500	277,500	4,105		
23331A-10-9	D R HORTON INC COM		05/12/2020	Various	1,642.000	69,734		53,864	47,897						53,864		15,870	15,870	283		
S62500-25-1	DAIFUKU LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	200.000	14,823		14,069							14,069	(155)	909	754			
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	05/13/2020	Various	37,600.000	455,259		379,897							379,897	(2,405)	77,767	75,362	18,583		
J11257-10-2	DAIICHI SANKYO LTD	B	05/13/2020	Various	4,200.000	309,518		228,256							228,256	(2,107)	83,369	81,262	1,159		
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	06/26/2020	Various	5,800.000	780,217		429,681	710,835	(369,394)			(369,394)	(33,103)	429,681	25,052	325,484	350,536	3,367		
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	14,787.000	121,184		104,174	162,393	(56,962)			(56,962)	(1,257)	104,174	(5,738)	22,747	17,010	3,176		
D1668R-12-3	DAIMLERCHRYSLER	B	05/13/2020	GOLDMAN, SACHS & CO.	4,693.000	146,016		140,076							140,076	(90)	6,029	5,939			
J11151-10-7	DAITO TRUST CONST JPY50	B	05/13/2020	Various	2,000.000	192,599		183,730							183,730	(988)	9,857	8,869	5,425		
J11508-12-4	DAIWA HOUSE INDS JPY50	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	7,500.000	187,391		167,420							167,420	(624)	20,594	19,971	3,538		
J11718-11-1	DAIWA SECURITIES	B	04/21/2020	CITIGROUP GLOBAL MARKETS	124,100.000	475,306		464,334							464,334	(8,542)	19,514	10,972	8,794		
234264-10-9	DAKTRONICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	671.000	2,875		3,094							3,094		(219)	(219)			
235851-10-2	DANAHER CO RP COM		05/26/2020	Various	9,782.000	1,557,495		668,146	1,498,886	(832,844)			(832,844)		668,146		889,349	889,349	3,421		
K22272-11-4	DANSKE BANK	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	11,746.000	129,102		120,581							120,581	312	8,209	8,521			
237194-10-5	DARDEN RESTAURANTS INC		05/12/2020	Various	2,598.000	170,041		114,410							114,410		55,632	55,632			

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
237266-10-1	DARLING INTERNATIONAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	189.000	4,401		3,623							3,623		778	778			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	414.000	30,159		31,489							31,489		(1,330)	(1,330)			
BRSHNH-VC-0	DCC PLC	B	05/13/2020	GOLDMAN, SACHS & CO.	819.000	58,759		57,639							57,639	(418)	1,538	1,120			
243537-10-7	DECKERS OUTDOOR CORP		05/20/2020	Various	140.000	20,718		13,555							13,555		7,163	7,163			
244199-10-5	DEERE & CO.		06/26/2020	Various	5,121.000	703,580		592,465	674,501	(284,423)			(284,423)		592,465		111,114	111,114	5,917		
D1TOKZ-10-3	DELIVERY HERO	B	05/13/2020	Various	1,788.000	145,048		132,578							132,578	(1,961)	14,430	12,470			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	1,809.000	73,336		58,032	8,582	(466)			(466)		58,032		15,304	15,304			
G2709G-10-7	DELPHI TECHNOLOGIES PLC		06/01/2020	CITIGROUP GLOBAL MARKETS	83.000	1,034		668							668		366	366			
247361-70-2	DELTA AIR LINES, INC.		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	930.000	22,309		26,533	45,848	(785)			(785)		26,533		(4,224)	(4,224)	326		
J12075-10-7	DENSO CORP	B	05/13/2020	Various	12,800.000	434,914		382,710							382,710	(2,808)	55,012	52,204	7,052		
24906P-10-9	DENTSPLY SIRONA INC		06/03/2020	Various	1,848.000	78,202		73,116	53,138	(1,542)			(1,542)		73,116		5,086	5,086	205		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	04/21/2020	CITIGROUP GLOBAL MARKETS	40,055.000	242,134		257,384	263,871	(13,890)			(13,890)	(2,552)	257,384	(5,499)	(9,751)	(15,250)			
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	06/26/2020	Various	10,935.000	1,743,560		710,009	1,634,537	(927,750)			(927,750)	(91,155)	710,009	18,311	1,015,240	1,033,551	3,588		
D1854M-10-2	DEUTSCHE EUROSHOP AG	B	04/02/2020	CITIGROUP GLOBAL MARKETS	16,567.000	205,290		190,143	491,318	(15,569)			(15,569)	(13,459)	190,143	113	15,033	15,146			
S46178-59-6	DEUTSCHE POST AG COM STK	B	05/13/2020	Various	19,873.000	569,248		510,252	463,459	(113,256)			(113,256)	(19,029)	510,252	(652)	59,648	58,996			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	05/13/2020	GOLDMAN, SACHS & CO.	7,848.000	115,307		104,271							104,271	(67)	11,103	11,036			
D2046U-17-6	DEUTSCHE WOHNEN	B	05/13/2020	GOLDMAN, SACHS & CO.	358.000	15,042		14,440							14,440	(56)	657	602			
25179M-10-3	DEVON ENERGY CORP.		05/19/2020	CITIGROUP GLOBAL MARKETS	435.000	5,355		3,006	11,297	(831)			(831)		3,006		2,349	2,349	39		
252131-10-7	DEXCOM INC		05/12/2020	Various	775.000	301,837		115,661	169,524	(53,863)			(53,863)		115,661		186,176	186,176			
G42089-11-3	DIAGEO	B	05/13/2020	Various	47,824.000	1,623,501		1,198,014	2,027,673	(714,327)			(714,327)	(115,332)	1,198,014	(9,061)	434,549	425,488	16,344		
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	05/13/2020	Various	3,348.000	111,670		86,267	169,529	(84,947)			(84,947)	1,684	86,267	(3,299)	28,703	25,404			
25264R-20-7	DIAMOND HILL INVESTMENT GRP		05/20/2020	CITIGROUP GLOBAL MARKETS	38.000	3,969		3,293							3,293		677	677			
25278X-10-9	DIAMONDBACK ENERGY INC		05/12/2020	GOLDMAN, SACHS & CO.	648.000	26,706		26,134							26,134		573	573			
252784-30-1	DIAMONDROCK HOSPITALITY CO		04/17/2020	GOLDMAN, SACHS & CO.	334.000	1,625		1,469							1,469		156	156			
253031-10-8	DICERNA PHARMACEUTICALS INC		04/17/2020	GOLDMAN, SACHS & CO.	68.000	1,485		1,249							1,249		236	236			
253393-10-2	DICKS SPORTING GOODS		06/01/2020	CITIGROUP GLOBAL MARKETS	315.000	11,147		6,443							6,443		4,704	4,704	81		
253868-10-3	DIGITAL REALTY TRUST INC		05/12/2020	Various	1,910.000	267,291		215,523	139,138	(31,850)			(31,850)		215,523		51,768	51,768	2,556		
254423-10-6	DINE BRANDS GLOBAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	138.000	6,393		3,556							3,556		2,837	2,837	58		
254709-10-8	DISCOVER FINL SVCS		05/19/2020	CITIGROUP GLOBAL MARKETS	3,859.000	132,907		137,651	327,320	(118,395)			(118,395)		137,651		(4,744)	(4,744)	1,698		
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		05/12/2020	Various	3,290.000	59,494		57,730							57,730		1,765	1,765			
25470F-10-4	DISCOVERY COMMUNICATIONS INC		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	269.000	5,661		5,229	8,807	(1,644)			(1,644)		5,229		432	432			
25470M-10-9	DISH NETWORK CORP		05/12/2020	Various	5,142.000	126,488		102,789							102,789		23,699	23,699			
254687-10-6	DISNEY WALT CO		05/12/2020	Various	15,013.000	1,542,348		1,348,699	2,122,879	(790,057)			(790,057)		1,348,699		193,649	193,649	12,917		
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		06/01/2020	CITIGROUP GLOBAL MARKETS	751.000	2,662		2,726							2,726		(64)	(64)	8		
R1812S-10-5	DNB ASA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	9,749.000	100,539		108,389	181,949	(56,442)			(56,442)	2,207	108,389	(17,664)	9,814	(7,850)			
256163-10-6	DOCUSIGN INC		05/12/2020	Various	1,050.000	125,193		79,398							79,398		45,795	45,795			
25659T-10-7	DOLBY LABORATORIES CL A		06/01/2020	CITIGROUP GLOBAL MARKETS	132.000	8,025		7,204							7,204		820	820	29		
256677-10-5	DOLLAR GENERAL CORP		06/26/2020	Various	5,247.000	927,771		295,348	815,619	(523,687)			(523,687)		295,348		632,423	632,423	3,556		
256746-10-8	DOLLAR TREE INC		06/03/2020	Various	1,819.000	144,096		134,269	282	(3)			(3)		134,269		9,827	9,827			
SB4TP9-G2-2	DOLLARAMA INC	B	05/12/2020	Various	1,143.000	34,988		34,442							34,442	456	90	546			
25746U-10-9	DOMINION ENERGY INC		06/26/2020	Various	8,493.000	674,436		585,985	414,845	(130,144)			(130,144)		585,985		88,452	88,452	7,983		
25754A-20-1	DOMINIOS PIZZA INC		05/12/2020	Various	286.000	108,554		87,035							87,035		21,518	21,518			

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
257554-10-5	DOMO INC CLASS B		05/20/2020	CITIGROUP GLOBAL MARKETS	40.000	996		332							332		664	664			
25787G-10-0	DONNELLEY FINANCIAL SOLUTIONS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	615.000	5,163		3,842							3,842		1,321	1,321			
258278-10-0	DORMAN PRODUCTS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	24.000	1,679		1,326							1,326		352	352			
25960P-10-9	DOUGLAS EMMETT INC		06/02/2020	Various	7,530.000	229,014		193,671							193,671		35,344	35,344	2,108		
260003-10-8	DOVER CORP COM		05/12/2020	Various	3,785.000	338,166		274,547	433,723	(156,425)			(156,425)		274,547		63,619	63,619	1,844		
260557-10-3	DOW INC		05/12/2020	Various	8,552.000	278,169		238,452	227,403	(54,336)			(54,336)		238,452		39,717	39,717	2,909		
26210C-10-4	DROPBOX INC CLASS A		04/21/2020	CITIGROUP GLOBAL MARKETS	6,416.000	126,104		116,130							116,130		9,974	9,974			
G28480-12-3	DS SMITH PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	31,989.000	129,443		134,400							134,400	(1,671)	(3,286)	(4,957)			
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	05/13/2020	GOLDMAN, SACHS & CO.	293.000	30,118		29,256							29,256	(87)	948	861			
233331-10-7	DTE ENERGY CO		05/12/2020	Various	5,301.000	539,865		407,644	688,441	(280,797)			(280,797)		407,644		132,221	132,221	10,735		
264147-10-9	DUCOMMUN INC		05/20/2020	CITIGROUP GLOBAL MARKETS	6.000	174		143							143		31	31			
26441C-20-4	DUKE ENERGY HLDG CORP		05/12/2020	Various	3,969.000	326,122		270,750	356,814	(90,485)			(90,485)		270,750		55,372	55,372	3,697		
264411-50-5	DUKE RLTY CORP		06/02/2020	Various	16,885.000	581,163		548,666	465,375	(10,073)			(10,073)		548,666		32,497	32,497	6,628		
26614N-10-2	DUPONT DE NEMOURS INC		06/26/2020	Various	10,455.000	490,873		457,051							457,051		33,822	33,822			
267475-10-1	DYCOM INDUSTRIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	87.000	3,222		2,232							2,232		990	990			
26817Q-88-6	DYNEX CAPITAL REIT INC		06/01/2020	Various	239.000	3,148		2,598							2,598		549	549	63		
269246-40-1	E TRADE FINANCIAL CORP		05/19/2020	Various	1,368.000	54,211		45,185	6,851	(254)			(254)		45,185		9,026	9,026	213		
D24914-13-3	E.ON AG CMN STK	B	05/13/2020	GOLDMAN, SACHS & CO.	15,196.000	152,842		125,294	162,456	(28,703)			(28,703)	(8,459)	125,294	2,755	24,793	27,549	829		
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	06/26/2020	Various	9,832.000	570,891		641,871	1,298,694	(924,235)			(924,235)	184,891	641,871	(85,108)	14,127	(70,980)			
26969P-10-8	EAGLE MATERIALS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	224.000	14,050		12,832							12,832		1,218	1,218	17		
277276-10-1	EASTGROUP PROPERTY		05/20/2020	CITIGROUP GLOBAL MARKETS	48.000	5,120		5,015							5,015		105	105	36		
277432-10-0	EASTMAN CH EM CO COM		05/19/2020	Various	6,372.000	374,669		268,844	123,566	(22,979)			(22,979)		268,844		105,825	105,825	2,058		
G29183-10-3	EATON CORP PLC		05/12/2020	Various	2,779.000	214,963		170,283	263,227	(92,944)			(92,944)		170,283		44,680	44,680	2,029		
278265-10-3	EATON VANCE CORP		06/03/2020	GOLDMAN, SACHS & CO.	290.000	11,824		9,921							9,921		1,904	1,904			
278642-10-3	EBAY INC		05/19/2020	Various	12,434.000	507,000		277,112	430,215	(168,068)			(168,068)		277,112		229,888	229,888	1,906		
278768-10-6	ECHOSTAR CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	175.000	5,529		5,595							5,595		(66)	(66)			
278865-10-0	ECOLAB INC		05/12/2020	Various	3,589.000	683,758		337,075	619,884	(341,557)			(341,557)		337,075		346,683	346,683	3,196		
28035Q-10-2	EDGEWELL PERSONAL CARE		06/01/2020	CITIGROUP GLOBAL MARKETS	72.000	2,161		1,734							1,734		427	427			
281020-10-7	EDISON INTL		05/12/2020	GOLDMAN, SACHS & CO.	1,861.000	105,561		95,581							95,581		9,980	9,980	1,186		
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/26/2020	Various	5,234.000	754,522		417,274	621,718	(400,923)			(400,923)		417,274		337,248	337,248			
F2924U-10-6	EIFFAGE	B	05/13/2020	GOLDMAN, SACHS & CO.	148.000	11,665		11,965							11,965	(46)	(255)	(301)			
S63072-00-3	EISAI LTD	B	05/13/2020	Various	1,500.000	104,320		110,199	113,237	637			637	(637)	110,199	2,865	(8,743)	(5,878)	946		
28414H-10-3	ELANCO ANIMAL HEALTH INC		05/12/2020	Various	6,929.000	157,225		139,207							139,207		18,018	18,018			
28470R-10-2	ELDORADO RESORTS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	46.000	1,437		662							662		775	775			
SBONJJ-17-9	ELECTRICITE DE FRA COM STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	8,653.000	63,123		68,228							68,228	(1,574)	(3,530)	(5,104)			
285512-10-9	ELECTRONIC ARTS INC		05/12/2020	Various	2,503.000	296,757		197,512	269,098	(71,586)			(71,586)		197,512		99,246	99,246			
28618M-10-6	ELEMENT SOLUTIONS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	483.000	5,253		4,038							4,038		1,215	1,215			
532457-10-8	ELI LILLY & CO		05/26/2020	Various	13,892.000	2,144,148		835,780	1,721,602	(989,158)			(989,158)		835,780		1,308,368	1,308,368	12,138		
28852N-10-9	ELLINGTON FINANCIAL INC		04/17/2020	GOLDMAN, SACHS & CO.	171.000	1,699		976							976		722	722	26		
29084Q-10-0	EMCOR GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	98.000	6,204		6,009							6,009		194	194	8		
291011-10-4	EMERSON ELEC CO		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	4,183.000	228,558		197,753	8,160	(2,046)			(2,046)		197,753		30,805	30,805	107		
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		05/20/2020	CITIGROUP GLOBAL MARKETS	1,046.000	7,589		8,522							8,522		(934)	(934)	14		

SCHEDULE D - PART 4

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										11	12	13	14	15							
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292218-10-4	EMPLOYERS HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	133.000	3,933		5,044							5,044		(1,111)	(1,111)	33		
E41759-10-6	ENAGAS S.A.	B	05/13/2020	GOLDMAN, SACHS & CO.	2,782.000	65,689		63,169							63,169	(243)	2,764	2,521			
29251M-10-6	ENANTA PHARMACEUTICALS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	7.000	393		385							385		8	8			
S24661-49-8	ENBRIDGE INC	B	05/12/2020	Various	29,798.000	914,857		797,456							797,456	6,916	110,485	117,401			
292562-10-5	ENCORE WIRE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	61.000	2,740		2,682							2,682		58	58			
29272B-10-5	ENDURANCE INTERNATIONAL GROUP HOLD		06/01/2020	CITIGROUP GLOBAL MARKETS	156.000	498		374							374		124	124			
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	06/26/2020	Various	240,541.000	1,655,581		1,183,562	1,654,997	(695,103)			(695,103)	(49,578)	1,183,562	(31)	472,050	472,020	31,403		
SB627L-W9-9	ENEOS HOLDINGS INC	B	05/13/2020	GOLDMAN, SACHS & CO.	39,900.000	143,505		138,010							138,010	(247)	5,742	5,495			
29272W-10-9	ENERGIZER HOLDINGS INC		04/17/2020	GOLDMAN, SACHS & CO.	62.000	2,150		1,876							1,876		275	275	19		
29275Y-10-2	ENERSYS		06/01/2020	Various	203.000	10,422		10,088							10,088		334	334	35		
S71450-56-3	ENI SPA	B	05/13/2020	GOLDMAN, SACHS & CO.	14,604.000	135,346		126,495							126,495	(81)	8,932	8,851			
29336T-10-0	ENLINK MIDSTREAM LLC		05/20/2020	CITIGROUP GLOBAL MARKETS	3,448.000	7,396		3,793							3,793		3,603	3,603	323		
29358P-10-1	ENSIGN GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	220.000	9,208		8,274							8,274		934	934	11		
G3075P-10-1	ENSTAR GROUP LTD		05/20/2020	CITIGROUP GLOBAL MARKETS	11.000	1,461		1,360							1,360		102	102			
29362U-10-4	ENTEGRIS INC		04/08/2020	SANFORD C. BERNSTEIN & CO., LLC	734.000	35,575		32,861							32,861		2,714	2,714			
29364G-10-3	ENTERGY CORP		05/12/2020	Various	1,435.000	134,508		117,006	169,158	(45,015)			(45,015)		117,006		17,502	17,502	2,248		
29404K-10-6	ENVESTNET INC		04/17/2020	GOLDMAN, SACHS & CO.	54.000	3,106		2,904							2,904		202	202			
29415F-10-4	ENVISTA HOLDINGS CORP		04/17/2020	GOLDMAN, SACHS & CO.	214.000	3,727		3,197							3,197		530	530			
29414B-10-4	EPAM SYSTEMS INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	292.000	64,405		55,413							55,413		8,993	8,993			
SBDZV1-16-5	EPIROC CLASS A	B	05/13/2020	Various	65,412.000	664,318		370,233	799,041	(488,731)			(488,731)	59,923	370,233	(42,396)	336,481	294,084	1,619		
26884U-10-9	EPR PROPERTIES		05/20/2020	CITIGROUP GLOBAL MARKETS	69.000	1,931		1,671							1,671		260	260	79		
26884L-10-9	EQT CORPORATION		06/01/2020	CITIGROUP GLOBAL MARKETS	142.000	1,827		1,893							1,893		(66)	(66)			
294429-10-5	EQUIFAX IN C COM		05/12/2020	Various	1,149.000	168,200		107,006	160,998	(53,992)			(53,992)		107,006		61,193	61,193	448		
29444U-70-0	EQUINIX REIT INC		06/26/2020	Various	1,202.000	812,181		412,124	693,436	(290,989)			(290,989)		412,124		400,057	400,057	3,160		
R8413J-10-3	EQUINOR ASA	B	05/13/2020	GOLDMAN, SACHS & CO.	3,714.000	50,869		50,378							50,378	1,110	(619)	491			
29452E-10-1	EQUITABLE HOLDINGS INC		05/12/2020	GOLDMAN, SACHS & CO.	7,671.000	126,994		99,493							99,493		27,501	27,501			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		05/12/2020	Various	1,641.000	93,353		98,669	33,083	(4,900)			(4,900)		98,669		(5,316)	(5,316)	305		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	13,200.000	821,485		689,939	1,068,144	(376,684)			(376,684)		689,939		131,546	131,546	15,444		
S52898-37-6	ERSTE GROUP BANK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	12,808.000	221,881		237,295							237,295	(5,475)	(9,939)	(15,414)			
296315-10-4	ESCO TECHNOLOGIES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	57.000	4,584		4,348							4,348		236	236	3		
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		05/20/2020	CITIGROUP GLOBAL MARKETS	146.000	1,846		1,907							1,907		(61)	(61)	34		
297178-10-5	ESSEX PROPERTY		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	178.000	35,655		39,203	49,642						39,203		(3,547)	(3,547)	692		
F31668-10-0	ESSILORLUXOTTICA SA	B	06/26/2020	Various	1,605.000	196,224		190,601							190,601	(3,209)	8,832	5,623			
SBF1K7-P7-9	ESSITY CLASS B	B	05/13/2020	GOLDMAN, SACHS & CO.	5,139.000	165,342		88,269	165,681	(149,660)			(149,660)	72,247	88,269	(29,049)	106,123	77,073			
518439-10-4	ESTEE LAUDER COS.		05/12/2020	Various	3,589.000	609,369		306,221	741,272	(435,051)			(435,051)		306,221		303,149	303,149	1,723		
298736-10-9	EURONET WORLDWIDE INC		04/17/2020	GOLDMAN, SACHS & CO.	83.000	7,216		7,115							7,115		102	102			
29977A-10-5	EVERCORE PARTNETS INC C-A		05/20/2020	CITIGROUP GLOBAL MARKETS	206.000	10,834		9,360							9,360		1,475	1,475	87		
G3223R-10-8	EVEREST RE GROUP LTD		06/03/2020	Various	65.000	13,717		11,781							11,781		1,936	1,936	96		
30034W-10-6	EVERGY INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	511.000	26,620		28,131							28,131		(1,510)	(1,510)	258		

SCHEDULE D - PART 4

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

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30034T-10-3	EVERI HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	248.000	1,417		818							818		599	599			
30040W-10-8	EVERSOURCE ENERGY		05/12/2020	Various	11,800.000	940,584		534,044	1,003,826	(469,782)			(469,782)		534,044		406,540	406,540	6,697		
30040P-10-3	EVERTEC INC		04/17/2020	GOLDMAN, SACHS & CO.	247.000	5,907		5,614							5,614		293	293	12		
30057T-10-5	EVOQUA WATER TECHNOLOGIES CORP		06/09/2020	Various	5,414.000	86,228		50,655	102,595	(51,941)			(51,941)		50,655		35,573	35,573			
811054-40-2	EW SCRIPPS CLASS A		06/04/2020	Various	5,534.000	41,175		41,726	48,057	(1,855)			(1,855)		41,726		(552)	(552)	277		
30063P-10-5	EXACT SCIENCES CORP		05/12/2020	Various	1,113.000	91,398		71,939	66,031	(20,977)			(20,977)		71,939		19,459	19,459			
30161N-10-1	EXELON CORP COM		05/19/2020	Various	14,279.000	513,414		449,608	650,113	(195,793)			(195,793)		449,608		63,806	63,806	5,514		
302081-10-4	EXLSERVICE HLDGS INC		04/17/2020	GOLDMAN, SACHS & CO.	128.000	7,014		6,660							6,660		354	354			
30212W-10-0	EXP WORLD HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	214.000	1,976		1,753							1,753		224	224			
30212P-30-3	EXPEDIA IN C DEL COM		05/12/2020	Various	1,696.000	110,554		95,889							95,889		14,665	14,665			
302130-10-9	EXPEDITORS INTL WA INC COM		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	513.000	33,770		34,227	40,024	(5,661)			(5,661)		34,227		(457)	(457)			
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	05/13/2020	Various	23,022.000	698,275		367,305	778,319	(546,966)			(546,966)	135,951	367,305	(74,613)	405,583	330,970	3,369		
30225T-10-2	EXTRA SPACE STORAGE INC		06/03/2020	GOLDMAN, SACHS & CO.	595.000	53,172		52,627							52,627		544	544			
30227M-10-5	EXTRACTION OIL GAS INC		04/17/2020	GOLDMAN, SACHS & CO.	3,872.000	1,099		1,634							1,634		(535)	(535)			
30231G-10-2	EXXON MOBIL CORP		06/26/2020	Various	54,530.000	2,393,663		2,424,293	208,224	(4,131)			(4,131)		2,424,293		(30,630)	(30,630)	15,257		
315616-10-2	F5 NETWORKS INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	92.000	12,447		9,543							9,543		2,904	2,904			
W7888D-19-9	FABEGE	B	06/05/2020	BANK OF AMERICA/MERRILL LYNCH	47,154.000	577,597		605,863	784,301	(18,248)			(18,248)	(22,221)	605,863	13,170	(41,435)	(28,266)	6,452		
G3323L-10-0	FABRINET		06/01/2020	CITIGROUP GLOBAL MARKETS	136.000	8,955		7,434							7,434		1,521	1,521			
30303M-10-2	FACEBOOK INC		05/19/2020	Various	20,858.000	4,305,946		2,256,467	4,180,943	(2,004,180)			(2,004,180)		2,256,467		2,049,479	2,049,479			
303075-10-5	FACTSET RESEARCH SYSTEMS		06/29/2020	Various	333.000	99,070		76,504	32,464	(3,085)			(3,085)		76,504		22,567	22,567	250		
303250-10-4	FAIR ISAAC INC		06/01/2020	CITIGROUP GLOBAL MARKETS	102.000	41,598		31,384							31,384		10,214	10,214			
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	06/26/2020	Various	542.000	139,791		153,562							153,562	1,002	(14,772)	(13,770)			
J13440-10-2	FANUC LTD JPY50	B	06/26/2020	Various	800.000	134,761		112,877							112,877	(125)	22,009	21,883	412		
311900-10-4	FASTENAL CO		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,346.000	49,296		45,952							45,952		3,344	3,344	337		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		06/26/2020	Various	2,771.000	219,711		226,055							226,055		(6,345)	(6,345)			
314211-10-3	FEDERATED INVESTORS		06/01/2020	CITIGROUP GLOBAL MARKETS	253.000	5,782		4,998							4,998		784	784	54		
31428X-10-6	FEDEX CORP		06/26/2020	Various	1,914.000	225,598		234,629							234,629		(9,031)	(9,031)			
G3421J-10-6	FERGUSON LTD		05/13/2020	Various	5,598.000	392,638		249,317	507,993	(250,450)			(250,450)	(8,226)	249,317	(12,246)	155,568	143,321			
SBD6G5-07-6	FERRARI NV	B	05/13/2020	GOLDMAN, SACHS & CO.	762.000	119,288		118,594							118,594	(143)	837	694			
G3402M-10-2	FGL INC		06/29/2020	Various	549.000	6,362		5,349							5,349		1,013	1,013	11		
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	05/13/2020	Various	19,005.000	149,685		137,048							137,048	(1,389)	14,026	12,637			
31572Q-80-8	FIBROGEN INC		06/01/2020	CITIGROUP GLOBAL MARKETS	327.000	11,002		11,363							11,363		(362)	(362)			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/26/2020	Various	8,599.000	1,117,724		725,647	948,872	(466,200)			(466,200)		725,647		392,077	392,077	3,010		
316773-10-0	FIFTH THIRD BANCORP		05/12/2020	Various	23,395.000	397,140		328,238	54,225	(5,943)			(5,943)		328,238		68,902	68,902	6,740		
T4R999-10-4	FINECOBANK BANCA FINECO	B	05/13/2020	Various	14,902.000	161,285		122,664							122,664	(2,600)	41,221	38,621			
31847R-10-2	FIRST AMERICAN FINANCIAL		06/01/2020	CITIGROUP GLOBAL MARKETS	92.000	4,616		3,902							3,902		715	715	40		
319383-20-4	FIRST BUSEY CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	1,093.000	18,247		17,614							17,614		633	633	240		
31946M-10-3	FIRST CITIZENS BCSH CL A		05/20/2020	CITIGROUP GLOBAL MARKETS	47.000	16,996		15,467							15,467		1,529	1,529	14		
31983A-10-3	FIRST COMMUNITY BANCSHARES		04/17/2020	GOLDMAN, SACHS & CO.	561.000	12,625		12,600							12,600		25	25			
320218-10-0	FIRST FINANCIAL CORP INDIANA		05/20/2020	CITIGROUP GLOBAL MARKETS	265.000	8,836		7,765							7,765		1,072	1,072			
32051X-10-8	FIRST HAWAIIAN INC		04/17/2020	GOLDMAN, SACHS & CO.	467.000	7,652		7,720							7,720		(68)	(68)	121		
320517-10-5	FIRST HORIZON NATL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	24,041.000	188,012		193,728	364,072	(74,749)			(74,749)		193,728		(5,716)	(5,716)	6,564		
320817-10-9	FIRST MERCHANTS CORP		04/17/2020	GOLDMAN, SACHS & CO.	5.000	132		124							124		7	7			

SCHEDULE D - PART 4

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320866-10-6	FIRST MID ILLINOIS BANCSHARES INC		04/17/2020	GOLDMAN, SACHS & CO.	218.000	5,211		4,452							4,452		760	760			
320867-10-4	FIRST MIDWEST BANCORP		04/17/2020	GOLDMAN, SACHS & CO.	514.000	7,019		6,803							6,803		216	216	72		
33616C-10-0	FIRST REPUBLIC BANK		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	835.000	83,294		68,704							68,704		14,590	14,590	167		
33767D-10-5	FIRSTCASH INC		06/01/2020	CITIGROUP GLOBAL MARKETS	146.000	10,077		10,491							10,491		(414)	(414)	38		
337932-10-7	FIRSTENERGY CORP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	13,309.000	554,640		417,141	646,817	(229,677)			(229,677)		417,141		137,500	137,500	5,191		
337738-10-8	FISERV INC COM		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	4,875.000	497,739		278,844	561,731	(273,738)			(273,738)		278,844		218,896	218,896			
S63402-50-7	FISHER & PAYKEL HEALTHCARE CORP. L	B	05/13/2020	GOLDMAN, SACHS & CO.	1,178.000	22,309		19,828							19,828	185	2,297	2,482			
33829M-10-1	FIVE BELOW INC		05/20/2020	CITIGROUP GLOBAL MARKETS	6.000	554		422							422		131	131			
338307-10-1	FIVE9 INCINARY		04/23/2020	Various	1,020.000	89,361		77,398							77,398		11,963	11,963			
339041-10-5	FLEETCOR TECHNOLOGIES I		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,790.000	414,438		277,747	456,612	(216,732)			(216,732)		277,747		136,691	136,691			
339750-10-1	FLOOR DECOR HOLDINGS INC CLASS A		04/21/2020	CITIGROUP GLOBAL MARKETS	2,815.000	95,947		72,909	143,030	(70,122)			(70,122)		72,909		23,039	23,039			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	06/09/2020	Various	0.910	1,175		1,166							1,166	(21)	30	10			
31620R-30-3	FNF GROUP INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	3,083.000	77,674		76,666							76,666		1,008	1,008	379		
344849-10-4	FOOT LOCKER INC		06/01/2020	CITIGROUP GLOBAL MARKETS	516.000	15,041		11,348							11,348		3,694	3,694	182		
345370-86-0	FORD MTR C O DEL COM PAR U		05/12/2020	Various	72,871.000	359,502		348,095	39,823	(5,197)			(5,197)		348,095		11,407	11,407	655		
34553D-10-1	FORESCOUT TECHNOLOGIES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	143.000	2,836		4,519							4,519		(1,683)	(1,683)			
346232-10-1	FORESTAR GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	215.000	3,273		2,638							2,638		635	635			
346375-10-8	FORMFACTOR INC		04/17/2020	GOLDMAN, SACHS & CO.	100.000	2,321		2,009							2,009		312	312			
34959E-10-9	FORTINET INC		06/26/2020	Various	1,318.000	165,522		144,761							144,761		20,761	20,761			
34959J-10-8	FORTIVE CORP		05/19/2020	Various	12,626.000	730,928		537,985	964,500	(425,301)			(425,301)		537,985		192,943	192,943	884		
X2978Z-11-8	FORTUM OYJ EUR3.40	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	4,724.000	76,532		69,328							69,328	(1,382)	8,586	7,204	4,788		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		05/08/2020	Various	1,508.000	73,226		65,221	31,298						65,221		8,005	8,005	340		
34983P-10-4	FORTY SEVEN INC		04/08/2020	MERGER	95.000	9,073		4,032							4,032		5,041	5,041			
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		05/20/2020	CITIGROUP GLOBAL MARKETS	157.000	3,436		2,937							2,937		498	498	48		
35137L-10-5	FOX CORP CLASS A		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	8,610.000	207,453		203,454							203,454		3,999	3,999			
35138V-10-2	FOX FACTORY HOLDING CORP		04/17/2020	GOLDMAN, SACHS & CO.	151.000	6,530		6,342							6,342		188	188			
SB29NF-31-2	FRANCO NEVADA CORP	B	06/26/2020	Various	6,828.000	981,167		465,104	608,536	(245,362)			(245,362)	(21,656)	465,104	(16,614)	532,676	516,063	1,437		
353514-10-2	FRANKLIN ELECTRIC, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	181.000	9,214		8,625							8,625		589	589	28		
354613-10-1	FRANKLIN RES INC		06/03/2020	Various	11,485.000	186,675		191,098							191,098		(4,423)	(4,423)	2,910		
35471R-10-6	FRANKLIN STREET PROPERTIES		04/17/2020	GOLDMAN, SACHS & CO.	1,006.000	5,639		5,764							5,764		(126)	(126)	91		
35671D-85-7	FREEPORT MCMORAN INC		04/21/2020	CITIGROUP GLOBAL MARKETS	2,237.000	16,565		15,100							15,100		1,465	1,465			
D27348-12-3	FRESENIUS SE & CO KGAA	B	05/13/2020	Various	3,576.000	153,748		110,990							110,990	(2,405)	45,164	42,758			
J14208-10-2	FUJI FILM HLDGS CO NPV	B	05/13/2020	Various	6,000.000	287,755		184,329	288,751	(104,103)			(104,103)	(318)	184,329	3,970	99,455	103,425	2,359		
363569-45-3	FUJITSU LTD	B	05/13/2020	Various	3,200.000	317,036		191,480	302,406	(98,992)			(98,992)	(11,934)	191,480	11,884	113,672	125,556	2,520		
359694-10-6	FULLER (H.B.) CO.		06/01/2020	CITIGROUP GLOBAL MARKETS	189.000	7,043		5,279							5,279		1,764	1,764	31		
360271-10-0	FULTON FINANCIAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	325.000	3,473		3,734							3,734		(262)	(262)	42		
361008-10-5	FUNKO INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	577.000	2,807		2,274							2,274		533	533			
36118A-10-0	FUSION PHARMACEUTICALS INC	A	06/26/2020	NATIONAL BANK OF CANADA	200.000	3,498		3,400							3,400		98	98			

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
84170-10-6	GALAPAGOS NV	B	05/13/2020	GOLDMAN, SACHS & CO.	276.000	61,960		42,065	57,780	(14,899)			(14,899)	(816)	42,065	(730)	20,624	19,894			
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	24,000.000	154,703		128,037							128,037	259	26,407	26,666	1,393		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/04/2020	BANK OF AMERICA/MERRILL LYNCH	27,871.000	987,344		755,359							755,359		231,985	231,985	18,992		
366651-10-7	GARTNER GROUP INC NEW		05/12/2020	Various	1,166.000	135,676		112,854							112,854		22,822	22,822			
E5499B-12-3	GAS NATURAL SDG	B	05/13/2020	GOLDMAN, SACHS & CO.	1,337.000	24,222		23,053							23,053	(89)	1,258	1,169			
G39108-10-8	GATES INDUSTRIAL PLC		06/19/2020	Various	10,697.000	98,094		78,944	78,336	(4,909)			(4,909)		78,944		19,151	19,151			
361448-10-3	GATX CORP.		04/21/2020	Various	320.000	17,650		20,015							20,015		(2,364)	(2,364)	139		
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	198.000	3,900		3,524							3,524		376	376			
SB0C2C-03-8	GDF SUEZ CMN STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	16,543.000	165,922		170,845	267,401	(46,982)			(46,982)	(9,986)	170,845	1,348	(6,271)	(4,923)			
368736-10-4	GENERAC HOLDINGS INC		06/03/2020	Various	506.000	57,312		45,864	17,100						45,864		11,448	11,448			
369550-10-8	GENERAL DYNAMICS CORP		06/26/2020	Various	2,927.000	399,663		361,895	300,324	(119,829)			(119,829)		361,895		37,767	37,767	3,610		
369604-10-3	GENERAL EL EC CO COM		06/03/2020	Various	74,959.000	498,749		594,472	831,096						594,472		(95,723)	(95,723)	1,489		
370334-10-4	GENERAL MLS INC		05/12/2020	Various	2,686.000	162,907		160,569							160,569		2,338	2,338			
37045V-10-0	GENERAL MOTORS CO		06/03/2020	Various	10,077.000	216,565		209,400	70,748	(5,020)			(5,020)		209,400		7,165	7,165	3,829		
371532-10-2	GENESCO, INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	178.000	2,909		2,257							2,257		652	652			
372460-10-5	GENUINE PARTS CO		04/21/2020	Various	2,165.000	149,189		145,769	154,352	(24,816)			(24,816)		145,769		3,420	3,420	2,331		
374297-10-9	GETTY REALTY CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	96.000	2,609		2,279							2,279		330	330	36		
374689-10-7	GIBRALTAR INDS INC		04/17/2020	GOLDMAN, SACHS & CO.	115.000	5,127		4,936							4,936		191	191			
375558-10-3	GILEAD SCIENCES INC		05/12/2020	Various	9,903.000	779,854		677,324	27,097	(671)			(671)		677,324		102,530	102,530	4,349		
H3238O-10-2	GIVAUDAN SA REG	B	05/13/2020	Various	439.000	1,490,337		688,951	1,374,099	(724,185)			(724,185)	39,037	688,951	(16,963)	818,348	801,386	18,285		
376536-10-8	GLADSTONE COMMERCIAL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	3.000	54		43							43		11	11	1		
S09252-88-3	GLAXOSMITHKLINE PLC	B	05/13/2020	Various	23,997.000	501,739		445,181	565,545	(104,476)			(104,476)	(6,497)	445,181	(23,644)	80,202	56,558	12,831		
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	05/13/2020	Various	202,423.000	351,428		206,024	631,114	(518,287)			(518,287)	88,452	201,279	(36,505)	186,654	150,149			
G3921A-17-5	GLOBAL CROSSING LTD		05/19/2020	CANCELLED TRADE	0.000	737											737	737			
379378-20-1	GLOBAL NET LEASE INC		04/17/2020	GOLDMAN, SACHS & CO.	184.000	2,367		2,460							2,460		(93)	(93)	74		
37940X-10-2	GLOBAL PAYMENTS INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,799.000	448,423		418,129	74,667	(2,102)			(2,102)		418,129		30,294	30,294	303		
37959E-10-2	GLOBE LIFE INC		06/09/2020	Various	2,513.000	212,739		200,619							200,619		12,120	12,120	33		
BRSGCE-0T-8	GLP J-REIT REIT	B	05/19/2020	DISTRIBUTION	0.000	64,386											64,386	64,386			
36251C-10-3	GMS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	65.000	1,260		1,022							1,022		238	238			
J1778V-10-9	GNI GROUP LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	1,500.000	17,345		17,552							17,552	384	(591)	(206)			
380237-10-7	GODADDY INC CLASS A		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	1,693.000	116,245		108,944	951	(27)			(27)		108,944		7,301	7,301			
38141G-10-4	GOLDMAN SA CHS GROUP INC		06/26/2020	Various	2,607.000	469,875		503,646							503,646		(33,771)	(33,771)			
38741L-10-7	GRANITE POINT MORTGAGE TRUST INC		06/01/2020	CITIGROUP GLOBAL MARKETS	681.000	3,517		3,455							3,455		62	62			
389375-10-6	GRAY TELEVISION INC		04/17/2020	GOLDMAN, SACHS & CO.	335.000	3,660		3,598							3,598		62	62			
390607-10-9	GREAT LAKES DREDGE DOCK CO		06/01/2020	CITIGROUP GLOBAL MARKETS	127.000	1,183		1,100							1,100		83	83			
392709-10-1	GREEN BRICK PARTNERS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	601.000	6,385		4,700							4,700		1,686	1,686			
SB1Y9T-B3-1	GROUPE DANONE	B	05/13/2020	GOLDMAN, SACHS & CO.	928.000	62,912		59,710							59,710	(1,415)	4,617	3,202			
40171V-10-0	GUIDEWIRE SOFTWARE INC		05/12/2020	Various	2,150.000	189,095		178,384							178,384		10,711	10,711			
405024-10-0	HAEMONETICS CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	42.000	8,652		8,369							8,369		283	283			
405217-10-0	HAIN CELESTIAL GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	135.000	4,240		3,506							3,506		734	734			
406216-10-1	HALLIBURTON CO		05/12/2020	GOLDMAN, SACHS & CO.	8,641.000	90,866		64,462							64,462		26,404	26,404			
S64058-70-4	HAMAMATSU PHOTONICS	B	05/13/2020	GOLDMAN, SACHS & CO.	1,600.000	71,373		71,438							71,438	(789)	725	(65)			

SCHEDULE D - PART 4

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										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
Y30327-10-3	HANG SENG BANK	B	05/13/2020	Various	16,800.000	288,614		273,204	347,134	(75,738)			(75,738)	1,807	273,204	(48)	15,458	15,410	9,488		
410867-10-5	HANOVER INS GROUP INC CO		05/20/2020	CITIGROUP GLOBAL MARKETS	121.000	11,317		10,960							10,960		357	357	79		
41165Y-10-0	HARBORONE BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	699.000	5,588		5,012							5,012		577	577			
SB1VZ0-M2-1	HARGREAVES LANSDOWN PLC	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	8,434.000	151,853		144,944							144,944	1,700	5,209	6,909			
416515-10-4	HARTFORD FINANCIAL SVCS GRP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	2,232.000	77,615		80,531	52,019	(2,782)			(2,782)		80,531		(2,916)	(2,916)	574		
S61735-08-0	HARVEY NORMAN HOLDINGS LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	103,887.000	174,510		187,573	297,222	(72,495)			(72,495)	6,385	187,573	(20,676)	7,613	(13,063)			
418056-10-7	HASBRO INC COM		05/12/2020	Various	1,113.000	74,075		80,514							80,514		(6,439)	(6,439)	757		
40412C-10-1	HCA Healthcare Inc		05/12/2020	Various	6,102.000	643,271		421,769	874,148	(468,121)			(468,121)		421,769		221,502	221,502	2,543		
40416M-10-5	HD SUPPLY HOLDINGS INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	426.000	12,134		10,948							10,948		1,186	1,186			
421946-10-4	HEALTHCARE REALTY TRUST INC		06/01/2020	CITIGROUP GLOBAL MARKETS	486.000	15,029		13,574							13,574		1,455	1,455	260		
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		06/01/2020	CITIGROUP GLOBAL MARKETS	337.000	9,030		8,182							8,182		847	847	106		
42226A-10-7	HEALTHEQUITY INC		05/20/2020	CITIGROUP GLOBAL MARKETS	13.000	735		658							658		77	77			
42250P-10-3	HEALTHPEAK PROPERTIES INC		05/12/2020	Various	21,316.000	520,258		468,492							468,492		51,766	51,766	713		
42222N-10-3	HEALTHSTREAM INC		05/20/2020	CITIGROUP GLOBAL MARKETS	150.000	3,448		3,860							3,860		(412)	(412)			
422704-10-6	HECLA MINING CO.		05/20/2020	CITIGROUP GLOBAL MARKETS	273.000	962		497							497		465	465	1		
D31709-10-4	HEIDELBERGCEMENT	B	05/13/2020	Various	5,372.000	239,676		209,725							209,725	(4,582)	34,532	29,951			
SB0CCH-46-3	HEINEKEN HOLDING	B	04/21/2020	CITIGROUP GLOBAL MARKETS	3,895.000	296,383		295,231							295,231	(6,812)	7,964	1,152			
S77925-59-2	HEINEKEN NV	B	05/13/2020	Various	7,513.000	614,074		563,624	800,493	(192,869)			(192,869)	(44,000)	563,624	15,639	34,812	50,451	4,892		
G4388N-10-6	HELEN OF TROY LTD		06/01/2020	CITIGROUP GLOBAL MARKETS	13.000	2,324		1,872							1,872		451	451			
42328H-10-9	HELIOS TECHNOLOGIES INC		04/17/2020	GOLDMAN, SACHS & CO.	110.000	3,629		4,171							4,171		(542)	(542)	10		
SBDVLQ-Z9-7	HELLOFRESH	D	06/15/2020	DIRECT	46,666.000	1,975,803		1,990,305							1,990,305		(14,502)	(14,502)			
42365Q-10-3	HEMISPHERE MEDIA GROUP INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	175.000	1,705		1,594							1,594		111	111			
S50024-65-2	HENKEL AG	B	05/13/2020	GOLDMAN, SACHS & CO.	797.000	59,091		51,489							51,489	(1,220)	8,823	7,602			
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	10,238.000	131,185		132,267	208,324	(76,920)			(76,920)	6,291	132,267	(10,634)	9,552	(1,083)			
426281-10-1	HENRY JACK & ASSOCIATES		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	228.000	33,715		33,213	33,213						33,213		502	502	98		
G4412G-10-1	HERBALIFE LTD		06/01/2020	CITIGROUP GLOBAL MARKETS	121.000	5,375		3,528							3,528		1,847	1,847			
42704L-10-4	HERC HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	235.000	6,513		3,381							3,381		3,132	3,132			
42722X-10-6	HERITAGE FINANCIAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	86.000	1,587		1,720							1,720		(133)	(133)	17		
101914-81-0	HERON THERAPEUTICS INC		04/01/2020	CANCELLED TRADE	0.000																
427866-10-8	HERSHEY COMPANY		05/12/2020	Various	2,981.000	392,828		276,156	438,147	(160,561)			(160,561)		276,156		116,672	116,672	2,304		
42809H-10-7	HESS CORP		05/12/2020	Various	8,655.000	347,110		278,848	344,806	(135,786)			(135,786)		278,848		68,263	68,263	1,290		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	47,207.000	444,431		399,194	738,854	(337,931)			(337,931)		399,194		45,237	45,237	11,255		
428291-10-8	HEXCEL CORP.		04/17/2020	GOLDMAN, SACHS & CO.	179.000	5,782		6,419							6,419		(636)	(636)			
431284-10-8	HIGHWOODS PROPERTIES		06/01/2020	CITIGROUP GLOBAL MARKETS	251.000	9,855		8,890							8,890		965	965	238		
432748-10-1	HILLTOP HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	136.000	2,302		2,149							2,149		153	153	12		

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
43283X-10-5	HILTON GRAND VACATIONS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	142.000	2,906		2,239							2,239		667	667			
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	3,837.000	273,745		261,837	425,562	(155,092)			(155,092)		261,837		11,908	11,908	576		
J20454-12-0	HITACHI	B	05/13/2020	Various	11,100.000	326,483		277,449	472,497	(165,492)			(165,492)	(29,557)	277,449	24,061	24,973	49,034	4,328		
S64291-26-3	HITACHI CHEMICAL LTD	B	04/28/2020	TENDER OFFER	3,500.000	151,173		50,527	147,343	(91,176)			(91,176)	(5,639)	50,527	2,736	97,910	100,646			
S64323-62-9	HOKKOKU BANK LTD	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	2,500.000	72,114		62,754							62,754	2,331	7,029	9,360	693		
436106-10-8	HOLLYFRONTIER CORP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	945.000	22,024		23,162	25,254						23,162		(1,138)	(1,138)	252		
436440-10-1	HOLOGIC, INC.		05/12/2020	Various	807.000	41,327		30,664							30,664		10,664	10,664			
436893-20-0	HOME BANCSHARES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	462.000	6,849		5,983							5,983		866	866	60		
437076-10-2	HOME DEPOT INC		05/26/2020	Various	13,056.000	3,052,433		1,474,688	2,736,301	(1,354,281)			(1,354,281)		1,474,688		1,577,745	1,577,745	19,584		
43785V-10-2	HOMESTREET INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	40.000	908		865							865		43	43	6		
J22302-11-1	HONDA MOTOR CO., LTD.	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	15,500.000	350,819		343,812							343,812	5,139	1,868	7,006			
438516-10-6	HONEYWELL INTERNATIONAL INC		06/26/2020	Various	14,107.000	1,893,935		1,463,336	2,037,801	(982,131)			(982,131)		1,463,336		430,599	430,599	10,401		
S64365-57-0	HONG KONG AND CHINA GAS	B	06/09/2020	DISTRIBUTION	0.000	7,135		7,133							7,133	2		2			
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	05/13/2020	Various	11,000.000	359,769		289,300	357,170	(69,489)			(69,489)	1,619	289,300	140	70,329	70,468	4,244		
440327-10-4	HORACE MANN EDUCATORS		06/01/2020	CITIGROUP GLOBAL MARKETS	193.000	6,968		7,013							7,013		(45)	(45)	51		
440452-10-0	HORMEL FOODS CORP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	858.000	39,772		32,301	37,712	(6,357)			(6,357)		32,301		7,471	7,471	203		
44107P-10-4	HOST HOTELS & RESORTS INC		05/05/2020	Various	58,273.000	643,494		617,260	168,508	(14,830)			(14,830)		617,260		26,233	26,233	13,926		
44267D-10-7	HOWARD HUGHES CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	161.000	7,626		8,076							8,076		(450)	(450)			
443201-10-8	HOWMET AEROSPACE INC		04/21/2020	CITIGROUP GLOBAL MARKETS	2,372.000	25,107		30,635							30,635		(5,528)	(5,528)			
J22848-10-5	HOYA CORPORATION	B	05/13/2020	Various	7,300.000	674,317		250,551	701,955	(417,136)			(417,136)	(34,268)	250,551	19,629	404,136	423,766	2,562		
40434L-10-5	HP INC		05/12/2020	Various	25,808.000	383,184		344,178	488,823	(179,730)			(179,730)		344,178		39,006	39,006	8,739		
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	06/03/2020	Various	186,768.000	933,636		1,051,966							1,051,966	(42,681)	(75,649)	(118,330)			
443320-10-6	HUB GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	180.000	7,770		7,520							7,520		249	249			
443510-60-7	HUBBELL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	84.000	10,229		9,638							9,638		591	591	102		
443573-10-0	HUBSPOT INC		06/10/2020	Various	312.000	63,403		41,555							41,555		21,848	21,848			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		06/01/2020	CITIGROUP GLOBAL MARKETS	143.000	3,533		3,626							3,626		(94)	(94)	36		
444859-10-2	HUMANA INC COM		05/12/2020	Various	2,383.000	898,533		432,038	797,548	(430,511)			(430,511)		432,038		466,495	466,495	2,686		
446150-10-4	HUNTINGTON BANCSHARES INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	33,029.000	273,777		257,061							257,061		16,716	16,716			
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		05/12/2020	Various	331.000	57,563		60,367							60,367		(2,804)	(2,804)			
447011-10-7	HUNTSMAN		06/01/2020	CITIGROUP GLOBAL MARKETS	220.000	4,053		3,175							3,175		879	879	36		
447462-10-2	HURON CONSULTING GR INC		04/17/2020	GOLDMAN, SACHS & CO.	75.000	3,710		3,402							3,402		308	308			
SBJ2ZH-37-9	IA FINANCIAL CORP INC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	10,817.000	317,593		336,210	595,008	(229,768)			(229,768)	(18,818)	336,210	(19,166)	549	(18,617)	3,191		
449253-10-3	IAA INC		04/17/2020	GOLDMAN, SACHS & CO.	87.000	2,944		2,607							2,607		337	337			
44919P-50-8	IAC/INTERACTIVE CORP		05/12/2020	GOLDMAN, SACHS & CO.	382.000	92,180		72,713							72,713		19,466	19,466			
SB288C-92-0	IBERDROLA	B	05/13/2020	Various	72,119.000	694,828		455,274	743,154	(380,888)			(380,888)	92,763	455,029	(61,799)	301,598	239,799	10,797		
450828-10-8	IBERIABANK CORP		04/17/2020	GOLDMAN, SACHS & CO.	285.000	10,250		10,306							10,306		(56)	(56)	134		
44925C-10-3	ICF INTERNATIONAL INC		05/20/2020	CITIGROUP GLOBAL MARKETS	43.000	2,539		2,954							2,954		(415)	(415)	6		
G4740B-10-5	ICHOR HOLDINGS		06/09/2020	Various	8,633.000	193,957		140,718	287,220	(146,502)			(146,502)		140,718		53,239	53,239			
45167R-10-4	IDEX CORP		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	308.000	41,023		42,538							42,538		(1,515)	(1,515)			

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
SBF0YK-62-9	IDORSIA N LTD	B	05/13/2020	Various	4,333.000	141,509		23,841	133,970	(105,495)			(105,495)	(4,634)	23,841	894	116,775	117,668			
44951W-10-6	IES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	44.000	1,035		1,004							1,004		31	31			
G47567-10-5	IHS MARKIT LTD		05/12/2020	Various	9,367.000	612,596		356,066	644,996	(337,350)			(337,350)		356,066		256,529	256,529	2,910		
452308-10-9	ILLINOIS TOOL WKS INC		06/26/2020	Various	5,476.000	878,062		584,273	751,572	(397,856)			(397,856)		584,273		293,789	293,789	8,954		
452327-10-9	ILLUMINA INC		06/26/2020	Various	1,980.000	626,059		364,587	640,258	(293,587)			(293,587)		364,587		261,472	261,472			
S04544-92-0	IMPERIAL TOBACCO GROUP	B	05/13/2020	Various	5,181.000	104,184		98,913							98,913	(1,044)	6,315	5,271			
45332Y-10-9	INARI MEDICAL INC		05/22/2020	NATIONAL BANK OF CANADA	100.000	4,314		1,900							1,900		2,414	2,414			
45337C-10-2	INCYTE CORPORATION		05/12/2020	GOLDMAN, SACHS & CO.	860.000	84,232		60,518							60,518		23,714	23,714			
45384B-10-6	INDEPENDENT BANK GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	195.000	4,763		4,618							4,618		145	145			
SBP9DL-90-1	INDITEX SA	B	05/13/2020	GOLDMAN, SACHS & CO.	686.000	17,555		16,092							16,092	(381)	1,845	1,463			
D35415-10-4	INFINEON TECHNOLOGIES AG	B	05/13/2020	Various	13,412.000	248,022		197,640	305,766	(64,450)			(64,450)	(16,807)	197,640	5,538	44,844	50,382	2,897		
SBZ573-90-5	ING GROEP NV	B	05/13/2020	GOLDMAN, SACHS & CO.	54,398.000	283,179		267,968							267,968	(172)	15,384	15,212			
S41968-97-5	INGENICO GROUP SA	B	05/13/2020	GOLDMAN, SACHS & CO.	80.000	10,393		10,052							10,052	(39)	380	341			
45687V-10-6	INGERSOLL RAND INC		05/12/2020	Various	6,955.190	184,914		126,977							126,977		57,937	57,937			
457187-10-2	INGREDION INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	376.000	28,482		28,388							28,388		94	94	237		
E64515-39-3	INMOBILIARIA COLONIAL SA	B	05/22/2020	BANK OF AMERICA/MERRILL LYNCH	26,073.000	214,873		247,035	332,472	(24,080)			(24,080)	(7,627)	247,035	(586)	(31,576)	(32,162)			
45768S-10-5	INNOSPEC INC		06/01/2020	CITIGROUP GLOBAL MARKETS	57.000	4,375		3,961							3,961		414	414	30		
45781V-10-1	INNOVATIVE INDUSTRIAL PROPERTIES I		06/01/2020	CITIGROUP GLOBAL MARKETS	65.000	5,676		4,935							4,935		741	741	65		
J2467E-10-1	INPEX CORP	B	05/13/2020	Various	80,000.000	482,348		424,097							424,097	(6,202)	64,453	58,251			
45765U-10-3	INSIGHT ENTERPRISES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	4.000	205		193							193		12	12			
457669-30-7	INSMED INC		06/01/2020	CITIGROUP GLOBAL MARKETS	5.000	125		80							80		45	45			
45780R-10-1	INSTALLED BUILDING PRODUCTS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	149.000	8,558		6,007							6,007		2,550	2,550			
049361-10-0	INSURANCE AUSTRALIA GRP.	B	05/13/2020	GOLDMAN, SACHS & CO.	14,877.000	52,545		56,454							56,454	3,553	(7,462)	(3,909)			
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	04/21/2020	CITIGROUP GLOBAL MARKETS	445.000	40,779		32,318	48,187	(14,163)			(14,163)	(1,706)	32,318	(1,723)	10,184	8,461	221		
45826H-10-9	INTEGER HOLDINGS CORP		04/17/2020	GOLDMAN, SACHS & CO.	18.000	1,233		1,131							1,131		101	101			
458140-10-0	INTEL CORP		05/26/2020	Various	47,597.000	2,811,052		1,456,297	2,848,680	(1,392,374)			(1,392,374)		1,456,306		1,354,746	1,354,746	28,499		
45826J-10-5	INTELLIA THERAPEUTICS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	9.000	178		124							124		54	54			
458334-10-9	INTER PARFUMS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	51.000	2,214		2,364							2,364		(150)	(150)	17		
45841N-10-7	INTERACTIVE BKRS GRP A		05/20/2020	CITIGROUP GLOBAL MARKETS	261.000	10,227		11,267							11,267		(1,040)	(1,040)	26		
45845P-10-8	INTERCEPT PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	107.000	7,868		6,737							6,737		1,131	1,131			
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	05/13/2020	Various	7,876.000	324,798		283,796							283,796	2,227	38,774	41,002			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		05/12/2020	Various	8,058.000	749,404		420,040	745,768	(325,728)			(325,728)		420,040		329,364	329,364	2,417		
458665-30-4	INTERFACE INC		06/01/2020	CITIGROUP GLOBAL MARKETS	689.000	5,839		4,524							4,524		1,315	1,315	35		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		05/12/2020	Various	6,779.000	802,789		751,994	908,255	(1,059)			(1,059)		751,994		50,794	50,794	14,244		
46005L-10-1	INTERNATIONAL MONEY EXPRESS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	32.000	353		264							264		89	89			
460146-10-3	INTERNATIONAL PAPER CO		05/01/2020	Various	7,424.000	223,891		231,109	37,899	(3,548)			(3,548)		231,109		(7,218)	(7,218)	422		
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/03/2020	Various	12,192.000	194,376		189,078	7,508	(1,047)			(1,047)		189,078		5,297	5,297	145		
46071F-10-3	INTERSECT ENT INC		05/20/2020	CITIGROUP GLOBAL MARKETS	18.000	212		198							198		14	14			
T55067-10-1	INTESA SANPAOLO EUR0.52	B	04/21/2020	CITIGROUP GLOBAL MARKETS	459,133.000	659,282		742,254							742,254	(17,126)	(65,846)	(82,972)			
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		05/12/2020	GOLDMAN, SACHS & CO.	1,044.000	139,813		106,572	134,697	(21,151)			(21,151)		106,572		33,241	33,241	1,566		

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
461202-10-3	INTUIT INC.		06/26/2020	Various	3,376.000	924,537		407,856	829,794	(480,488)			(480,488)		407,856		516,681	516,681	3,246		
46120E-60-2	INTUITIVE SURGICAL INC		06/26/2020	Various	1,457.000	758,235		453,509	795,097	(406,986)			(406,986)		453,509		304,727	304,727			
G491BT-10-8	INVESCO LTD		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	480.000	3,473		4,358	8,630	(1,277)			(1,277)		4,358		(886)	(886)	223		
S56795-91-7	INVESTOR B	B	05/13/2020	Various	11,068.000	530,383		373,449	604,415	(239,415)			(239,415)	8,449	373,449	(22,999)	179,933	156,934			
46146L-10-1	INVESTORS BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	874.000	7,302		6,983							6,983		319	319	105		
46187W-10-7	INVITATION HOMES INC		04/20/2020	BANK OF AMERICA/MERRILL LYNCH	18,778.000	427,672		383,815	41,089	(2,961)			(2,961)		383,815		43,857	43,857	455		
462222-10-0	IONIS PHARMACEUTICALS INC		05/12/2020	GOLDMAN, SACHS & CO.	1,287.000	72,668		57,272							57,272		15,396	15,396			
46266C-10-5	IQVIA HOLDINGS INC		05/12/2020	Various	1,900.000	249,312		203,142	290,633	(74,169)			(74,169)		203,142		46,169	46,169			
450056-10-6	IRHYTHM TECHNOLOGIES INC		06/18/2020	Various	1,430.000	157,054		116,331							116,331		40,723	40,723			
46269C-10-2	IRIDIUM COMMUNICATIONS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	459.000	10,316		10,249							10,249		66	66			
462726-10-0	IROBOT		05/20/2020	CITIGROUP GLOBAL MARKETS	17.000	1,193		695							695		497	497			
46284V-10-1	IRON MOUNTAIN INC		06/03/2020	GOLDMAN, SACHS & CO.	5,638.000	132,908		138,770							138,770		(5,862)	(5,862)			
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	653.000	6,347		6,594							6,594		(247)	(247)			
J2501P-10-4	ITOCHU CORP JPY50	B	05/13/2020	Various	24,000.000	483,433		297,264	559,724	(204,595)			(204,595)	(57,864)	297,264	41,219	144,949	186,168	8,621		
465741-10-6	ITRON INC		04/17/2020	GOLDMAN, SACHS & CO.	48.000	2,949		2,680							2,680		269	269			
45073V-10-8	ITT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	157.000	8,734		7,122							7,122		1,613	1,613	27		
G4984A-11-0	ITV PLC ORD GBP0.10	B	04/21/2020	CITIGROUP GLOBAL MARKETS	70,242.000	59,194		57,501							57,501	(2,394)	4,088	1,693			
466032-10-9	J & J SNACK FOODS CORP.		04/17/2020	GOLDMAN, SACHS & CO.	59.000	7,536		7,139							7,139		397	397	34		
48123V-10-2	J2 GLOBAL INC		04/17/2020	GOLDMAN, SACHS & CO.	84.000	6,269		6,287							6,287		(18)	(18)			
466313-10-3	JABIL CIRC UIT INC COM		06/01/2020	Various	459.000	13,094		12,775							12,775		319	319			
469814-10-7	JACOBS ENGINEERING GROUP INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	346.000	27,436		20,227	31,081	(10,854)			(10,854)		20,227		7,209	7,209	66		
J27523-10-9	JAPAN REAL ESTATE INV	B	05/13/2020	GOLDMAN, SACHS & CO.	22.000	115,879		120,321							120,321	(1,330)	(3,112)	(4,442)			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	10,400.000	192,056		190,299							190,299	2,844	(1,087)	1,757			
G50736-10-0	JARDINE MATHESON (USD)	D	04/21/2020	CITIGROUP GLOBAL MARKETS	4,200.000	211,532		195,804							195,804		15,728	15,728	5,376		
G50764-10-2	JARDINE STRATEGIC HOLDINGS LTD	D	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	7,600.000	161,083		157,472							157,472		3,611	3,611	1,900		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,553.000	167,813		154,896							154,896		12,917	12,917			
46590V-10-0	JBG SMITH PROPERTIES		04/21/2020	CITIGROUP GLOBAL MARKETS	883.000	27,580		28,106	35,223	(6,452)			(6,452)		28,106		(526)	(526)	199		
47580P-10-3	JELD WEN HOLDING INC		05/20/2020	CITIGROUP GLOBAL MARKETS	206.000	3,021		2,004							2,004		1,017	1,017			
476405-10-5	JERNIGAN CAPITAL INC		05/20/2020	CITIGROUP GLOBAL MARKETS	248.000	2,962		3,060							3,060		(98)	(98)			
478160-10-4	JOHNSON & JOHNSON		05/19/2020	Various	24,150.000	3,561,307		1,869,900	3,388,706	(1,639,315)			(1,639,315)		1,869,900		1,691,408	1,691,408	22,069		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	7,576.000	213,457		207,830	71,609	(8,793)			(8,793)		207,830		5,627	5,627	949		
480200-10-7	JONES LANG LASALLE INC.		06/03/2020	Various	1,061.000	107,509		107,150	116,118	(28,552)			(28,552)		107,150		359	359			
46625H-10-0	JP MORGAN CHASE & CO		05/12/2020	Various	35,071.000	3,175,317		2,195,183	4,846,241	(2,661,563)			(2,661,563)		2,195,183		980,134	980,134	61,251		
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	05/25/2020	Various	446.000	16,397		17,179							17,179	(44)	(738)	(782)			
48203R-10-4	JUNIPER NETWORKS INC		05/19/2020	Various	9,993.000	221,251		185,104	1,330						185,104		36,147	36,147	11		
N84437-10-7	JUST EAT TAKEAWA NV	B	05/13/2020	GOLDMAN, SACHS & CO.	890.000	95,070		86,096							86,096	(55)	9,030	8,975			
48273U-10-2	K12		04/17/2020	GOLDMAN, SACHS & CO.	9.000	218		170							170		48	48			
483007-70-4	KAISER ALUMINUM CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	28.000	1,975		1,553							1,553		422	422	19		
485170-30-2	KANSAS CITY SOUTHERN		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	230.000	28,194		29,251	35,227	(1,603)			(1,603)		29,251		(1,057)	(1,057)	184		

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
J30642-16-9	KAO CORP	B	05/13/2020	Various	6,700.000	532,593		257,511	556,407	(298,282)			(298,282)	(614)	257,511	5,358	269,723	275,081	3,580		
48238T-10-9	KAR AUCTION SERVICES INC		06/22/2020	Various	10,690.000	154,392		128,341	118,625	(253)			(253)		128,341		26,050	26,050	3,049		
48666K-10-9	KB HOME COM		05/20/2020	CITIGROUP GLOBAL MARKETS	353.000	9,843		6,131							6,131		3,712	3,712	32		
B5337G-16-2	KBC GROUP NV	B	05/13/2020	Various	5,428.000	278,036		229,687							229,687	(4,767)	53,116	48,349			
48242W-10-6	KBR INC		05/20/2020	CITIGROUP GLOBAL MARKETS	575.000	12,014		11,867							11,867		148	148	55		
S62489-90-1	KDDI CORP JPY5000	B	05/13/2020	Various	13,900.000	403,316		343,973	416,073	(67,200)			(67,200)	(4,900)	343,973	11,410	47,933	59,343	6,615		
S64873-62-3	KEIO CORP	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	25,452		28,755							28,755	430	(3,732)	(3,303)			
487836-10-8	KELLOGG CO.		05/19/2020	Various	1,960.000	123,851		127,800	7,746	(852)			(852)		127,800		(3,949)	(3,949)	64		
488360-20-7	KEMET CORP		06/15/2020	MERGER	200.000	5,440		4,844							4,844		596	596			
488401-10-0	KEMPER CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	75.000	4,602		5,578							5,578		(976)	(976)	45		
489170-10-0	KENNAMETAL, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	95.000	2,656		1,769							1,769		887	887	19		
Y4722Z-12-0	KEPPEL CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	28,800.000	122,787		105,225							105,225	357	17,206	17,563			
F5433L-10-3	KERING SA	B	05/13/2020	Various	2,014.000	978,925		335,569	1,322,970	(970,624)			(970,624)	(16,777)	335,569	(5,214)	648,571	643,357	6,676		
G52416-10-7	KERRY A	B	05/13/2020	Various	4,941.000	541,769		336,321	616,191	(367,547)			(367,547)	87,677	336,321	(50,320)	255,768	205,448	2,209		
493267-10-8	KEYCORP NEW COM		05/12/2020	Various	42,242.000	438,606		432,844							432,844		5,762	5,762			
J32491-10-2	KEYENCE CORP JPY50	B	05/13/2020	Various	2,600.000	966,084		278,085	920,856	(641,755)			(641,755)	(1,016)	278,085	5,743	682,256	687,999	2,060		
49338L-10-3	KEYSIGHT TECHNOLOGIES		05/12/2020	GOLDMAN, SACHS & CO.	302.000	30,285		26,542							26,542		3,742	3,742			
S64908-09-8	KIKKOMAN CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	800.000	35,836		35,644							35,644	(394)	586	192			
49427F-10-8	KILROY REALTY CORPORATION		05/20/2020	CITIGROUP GLOBAL MARKETS	120.000	6,642		7,644							7,644		(1,002)	(1,002)	58		
49428J-10-9	KIMBALL ELECTRONICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	249.000	3,522		2,986							2,986		537	537			
494368-10-3	KIMBERLY-CLARK CORP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,570.000	209,409		213,029							213,029		(3,620)	(3,620)	548		
49446R-10-9	KIMCO REALTY CORP		05/19/2020	Various	10,801.000	93,425		102,677	8,243	(1,345)			(1,345)		102,677		(9,252)	(9,252)	2,774		
49456B-10-1	KINDER MORGAN INC DEL		05/12/2020	Various	59,289.000	880,084		753,730	69,014	(3,928)			(3,928)		753,730		126,354	126,354	15,493		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	04/21/2020	CITIGROUP GLOBAL MARKETS	29,036.000	49,731		51,809							51,809	(2,157)	80	(2,077)			
49714P-10-8	KINSALE CAPITAL GROUP INC		05/27/2020	Various	762.000	95,744		75,759	29,685						75,759		19,986	19,986	52		
S64937-45-1	KIRIN HOLDINGS CO	B	05/13/2020	Various	12,200.000	232,047		199,523	268,305	(56,372)			(56,372)	(12,409)	199,523	13,999	18,524	32,523	3,302		
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	05/12/2020	GOLDMAN, SACHS & CO.	600.000	24,081		25,840							25,840	119	(1,877)	(1,758)			
49803T-30-0	KITE REALTY GROUP TRUST REIT		05/20/2020	CITIGROUP GLOBAL MARKETS	273.000	2,587		2,585							2,585		1	1	87		
482480-10-0	KLA CORP		06/26/2020	Various	955.000	163,254		101,303	142,358	(70,855)			(70,855)		101,303		61,951	61,951	679		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		05/20/2020	Various	4,595.000	157,949		150,059	59,136						150,059		7,891	7,891	264		
50015M-10-9	KODIAK SCIENCES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	17.000	1,092		811							811		281	281			
J35759-12-5	KOMATSU LTD NPV	B	05/13/2020	GOLDMAN, SACHS & CO.	5,100.000	96,991		95,075							95,075	(1,051)	2,967	1,916			
N4297B-14-6	KON KPN NV EURO.24	B	05/13/2020	GOLDMAN, SACHS & CO.	72,584.000	167,916		165,657							165,657	(3,926)	6,185	2,259	5,545		
X4551T-10-5	KONE B	B	05/13/2020	Various	5,894.000	354,997		223,379	385,581	(190,047)			(190,047)	27,844	223,379	(20,002)	151,620	131,618	16,669		
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	05/13/2020	Various	29,642.118	730,453		421,554	741,828	(303,686)			(303,686)	(16,588)	421,554	(2,729)	311,628	308,899	12,550		
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	05/13/2020	Various	2,428.000	295,829		198,287	316,422	(121,279)			(121,279)	3,143	198,287	(7,627)	105,170	97,543	1,443		
50050N-10-3	KONTOOR BRANDS INC		04/21/2020	Various	4,861.000	88,545		93,185	195,757	(85,319)			(85,319)		93,185		(4,640)	(4,640)	2,722		
50060P-10-6	KOPPERS CO.		05/20/2020	CITIGROUP GLOBAL MARKETS	277.000	4,386		2,847							2,847		1,540	1,540			
500688-10-6	KOSMOS ENERGY LTD		05/20/2020	CITIGROUP GLOBAL MARKETS	4,277.000	7,934		3,094							3,094		4,840	4,840	63		
500754-10-6	KRAFT HEINZ ORD		05/12/2020	Various	5,116.000	149,235		126,570	164,377	(34,789)			(34,789)		126,570		22,665	22,665	2,046		
501044-10-1	KROGER CO		05/12/2020	Various	9,807.000	324,480		213,793	284,305	(70,512)			(70,512)		213,793		110,688	110,688	1,569		
J36662-13-8	KUBOTA CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	5,000.000	66,283		58,090							58,090	(856)	9,049	8,193			
J37479-11-0	KYOCERA CORP JPY50	B	05/13/2020	GOLDMAN, SACHS & CO.	800.000	42,526		42,471							42,471	(469)	524	55			
502431-10-9	L3HARRIS TECHNOLOGIES INC		05/12/2020	Various	1,416.000	260,199		252,256							252,256		7,942	7,942	298		

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
50540R-40-9	LABORATORY CORP AMER HLDGS		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	279.000	37,124		35,263	44,323	(692)			(692)		35,263		1,861	1,861			
F01764-10-3	L'AIR LIQUIDE S.A.	B	05/13/2020	GOLDMAN, SACHS & CO.	1,561.000	194,646		103,912	221,130	(113,938)			(113,938)	(3,280)	103,912	(1,729)	92,463	90,734	3,883		
512807-10-8	LAM RESEARCH CORP.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	708.000	176,858		131,081	182,750	(76,763)			(76,763)		131,081		45,777	45,777	1,438		
512816-10-9	LAMAR ADVERTISING COMPANY ORD CLAS		06/01/2020	Various	165.000	8,774		8,582							8,582		192	192	158		
513272-10-4	LAMB WESTON HOLDINGS INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	2,137.000	126,005		62,452	183,846	(121,394)			(121,394)		62,452		63,554	63,554	492		
SBYWP-Q6-3	LAND SECURITIES GROUP REIT PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	28,604.000	225,638		203,509							203,509	1,418	20,712	22,129			
515098-10-1	LANDSTAR SYSTEMS INC		05/28/2020	Various	757.000	78,945		72,566	43,043	(625)			(625)		72,566		6,379	6,379	1,671		
517834-10-7	LAS VEGAS SANDS CORP		05/12/2020	Various	3,957.000	166,609		168,054	273,191	(87,544)			(87,544)		168,054		(1,445)	(1,445)	3,126		
518415-10-4	LATTICE SEMICONDUCTOR		05/19/2020	Various	4,961.000	99,485		88,405							88,405		11,080	11,080			
521865-20-4	LEAR CORP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,710.000	149,656		141,969							141,969		7,687	7,687	203		
D4960A-10-3	LEG IMMOBILIEN AG	B	04/02/2020	CITIGROUP GLOBAL MARKETS	4,038.000	442,399		447,334	426,290	(14,063)			(14,063)	(361)	447,334	(11,087)	6,151	(4,935)			
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	05/13/2020	Various	160,405.000	394,383		346,005							346,005	3,127	45,251	48,378	25,562		
524660-10-7	LEGGETT & PLATT INC		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	573.000	13,989		15,288							15,288		(1,298)	(1,298)	229		
525327-10-2	LEIDOS HOLDINGS INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	321.000	28,252		17,126	31,423	(14,297)			(14,297)		17,126		11,126	11,126	109		
525558-20-1	LEMAITRE VASCULAR INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	21.000	533		620							620		(87)	(87)	2		
G5368-11-4	LEND LEASE GROUP	B	04/21/2020	CITIGROUP GLOBAL MARKETS	7,320.000	50,494		46,146							46,146	1,930	2,417	4,348			
526057-10-4	LENNAR COR P CL A		05/12/2020	Various	2,662.000	128,686		102,466	106,949	(14,633)			(14,633)		102,466		26,220	26,220	475		
526107-10-7	LENNOX INTERNATIONAL INC		05/12/2020	GOLDMAN, SACHS & CO.	32.000	5,951		6,103							6,103		(152)	(152)			
50187T-10-6	LGI HOMES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	18.000	1,452		813							813		639	639			
50187A-10-7	LHC GROUP INC		05/27/2020	Various	355.000	55,073		48,159							48,159		6,915	6,915			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		06/09/2020	GOLDMAN, SACHS & CO.	2,591.000	343,650		344,613							344,613		(964)	(964)			
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	05/01/2020	BANK OF AMERICA/MERRILL LYNCH	76.000	1,693		1,220							1,220		473	473			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	05/01/2020	BANK OF AMERICA/MERRILL LYNCH	969.000	15,228		15,223	18,482	(116)			(116)		15,223		5	5			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		05/12/2020	Various	5,684.000	174,310		128,852							128,852		45,458	45,458			
531229-70-6	LIBERTY MEDIA LIBERTY BRAVES CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	210.000	4,499		3,575							3,575		924	924			
531229-88-8	LIBERTY MEDIA LIBERTY BRAVES CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	68.000	1,419		1,088							1,088		331	331			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	335.000	10,108		10,616	16,194	(3,737)			(3,737)		10,616		(508)	(508)			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	378.000	11,433		11,952	18,197	(4,092)			(4,092)		11,952		(519)	(519)			
53223X-10-7	LIFE STORAGE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	80.000	7,052		7,564							7,564		(512)	(512)	86		
533900-10-6	LINCOLN ELEC HLDGS		04/29/2020	Various	314.000	25,378		21,666	20,797	(66)			(66)		21,666		3,712	3,712	259		
534187-10-9	LINCOLN NA TL CORP IN COM		05/19/2020	Various	6,681.000	219,147		153,563	8,674	(1,045)			(1,045)		153,563		65,584	65,584	2,731		
G5494J-10-3	LINDE PLC	D	06/26/2020	Various	1,638.000	308,499		276,690	230,784	(61,636)			(61,636)		276,690		31,809	31,809	1,044		
SBOPB4-M7-2	LINK REIT	B	05/13/2020	Various	39,900.000	347,747		238,397	422,463	(186,280)			(186,280)	2,215	238,397	(59)	109,408	109,350			
537008-10-4	LITTLEFUSE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	34.000	5,321		4,536							4,536		785	785	33		
G5509L-10-1	LIVANOVA PLC		05/20/2020	CITIGROUP GLOBAL MARKETS	188.000	9,826		8,403							8,403		1,423	1,423			
538034-10-9	LIVE NATION ENTERTAINMENT INC		05/12/2020	Various	3,175.000	126,288		107,696							107,696		18,592	18,592			
53814L-10-8	LIVENT CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	120.000	698		630							630		68	68			

SCHEDULE D - PART 4

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501889-20-8	LKQ CORP		04/21/2020	Various	11,979.000	237,429		245,689	371,994	(99,094)			(99,094)		245,689		(8,260)	(8,260)			
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	05/13/2020	Various	853,319.000	315,702		311,026							311,026	(2,311)	6,987	4,676			
539830-10-9	LOCKHEED MARTIN CORP		05/12/2020	Various	2,685.000	1,019,913		614,862	962,937	(419,932)			(419,932)		614,862		405,051	405,051	5,935		
540424-10-8	LOEWS CORP		05/12/2020	GOLDMAN, SACHS & CO.	6,299.000	186,619		204,169							204,169		(17,550)	(17,550)			
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	05/13/2020	GOLDMAN, SACHS & CO.	483.000	47,893		45,523							45,523	(330)	2,700	2,370			
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	04/02/2020	CITIGROUP GLOBAL MARKETS	115,740.000	251,113		211,165							211,165	17,164	22,783	39,948			
S73333-78-3	LONZA GROUP AG	B	05/13/2020	Various	774.000	360,547		197,080	282,312	(79,295)			(79,295)	(6,661)	197,080	5,321	158,146	163,467	711		
F58149-13-3	L'OREAL CMN STK	B	05/13/2020	Various	3,687.000	993,805		592,142	1,092,605	(656,008)			(656,008)	155,545	592,142	(88,660)	490,323	401,663			
546347-10-5	LOUISIANA-PACIFIC CORP.		05/29/2020	Various	2,039.000	45,511		35,030							35,030		10,481	10,481	527		
548661-10-7	LOWES COS INC USD0.50		06/26/2020	Various	9,457.000	1,052,422		522,907	1,101,313	(612,595)			(612,595)		522,907		529,515	529,515	10,116		
50212V-10-0	LPL FINANCIAL HOLDINGS INC		04/17/2020	GOLDMAN, SACHS & CO.	77.000	4,142		4,191							4,191		(49)	(49)	19		
502175-10-2	LTC PROPERTIES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	137.000	5,070		4,233							4,233		836	836	103		
550021-10-9	LULULEMON ATHLETICA INC	C	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	281.000	79,796		87,886							87,886		(8,089)	(8,089)			
55024U-10-9	LUMENTUM HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	45.000	3,344		3,317							3,317		27	27			
55027E-10-2	LUMINEX CORP		04/17/2020	GOLDMAN, SACHS & CO.	43.000	1,404		1,033							1,033		371	371	4		
550550-10-7	LUTHER BURBANK CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	321.000	3,112		3,107							3,107		5	5	18		
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	06/26/2020	Various	8,121.000	3,033,513		1,314,026	3,673,020	(2,776,716)			(2,776,716)	320,482	1,314,026	(120,735)	1,840,222	1,719,487			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		05/12/2020	Various	6,489.000	358,556		270,721							270,721		87,834	87,834			
55261F-10-4	M & T BANK CORP		05/01/2020	Various	4,715.000	491,317		487,672							487,672		3,644	3,644			
552690-10-9	M D U RESOURCES GROUP, INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	97.000	2,034		2,086							2,086		(52)	(52)	20		
SB02K2-M3-6	M3 INC	B	05/13/2020	GOLDMAN, SACHS & CO.	2,100.000	70,576		77,406							77,406	(52)	(6,777)	(6,829)			
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	05/13/2020	Various	12,522.000	806,096		628,968	1,213,403	(652,397)			(652,397)	78,888	628,968	(82,014)	259,143	177,129			
55616P-10-4	MACYS INC		04/17/2020	GOLDMAN, SACHS & CO.	961.000	5,684		4,719							4,719		966	966	251		
55825T-10-3	MADISON SQUARE GARDEN SPORTS CORP		04/20/2020	Various	22.000	7,827		7,259							7,259		568	568			
559079-20-7	MAGELLAN HEALTH SERVICES INC		04/17/2020	GOLDMAN, SACHS & CO.	51.000	2,723		2,454							2,454		269	269			
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	05/12/2020	Various	7,984.000	296,948		251,914							251,914	2,990	42,044	45,034			
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	2,806.000	11,238		11,194							11,194		44	44			
56117J-10-0	MALIBU BOATS CLASS A INC		06/01/2020	Various	60.000	1,740		1,577							1,577		163	163			
562750-10-9	MANHATTAN ASSOCIATES		04/17/2020	GOLDMAN, SACHS & CO.	48.000	2,760		2,391							2,391		368	368			
56418H-10-0	MANPOWERGROUP		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	561.000	30,795		29,727							29,727		1,068	1,068			
S24925-19-0	MANULIFE FINANCIAL CORP	B	05/12/2020	GOLDMAN, SACHS & CO.	16,133.000	196,295		162,035							162,035	2,258	32,002	34,260			
565849-10-6	MARATHON OIL CORP		06/03/2020	GOLDMAN, SACHS & CO.	1,763.000	10,481		9,697							9,697		784	784			
56585A-10-2	MARATHON PETROLEUM CORP		05/12/2020	Various	8,046.000	246,547		190,718	64,950	(237)			(237)		190,718		55,829	55,829	677		
570535-10-4	MARKEL CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	102.000	89,320		103,207							103,207		(13,888)	(13,888)			
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/26/2020	Various	6,578.000	539,169		523,358	756,241	(402,878)			(402,878)		523,358		15,811	15,811	2,397		
571748-10-2	MARSH + MCLENNAN COS INC		05/12/2020	Various	9,312.000	951,322		481,715	1,037,450	(555,735)			(555,735)		481,715		469,607	469,607	8,474		
573284-10-6	MARTIN MARIETTA MATERIALS		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	203.000	37,781		38,414							38,414		(633)	(633)	62		
J39788-13-8	MARUBENI	B	04/21/2020	CITIGROUP GLOBAL MARKETS	92,500.000	409,649		461,836							461,836	(8,496)	(43,691)	(52,187)	12,491		
574599-10-6	MASCO CORP		05/12/2020	Various	2,471.000	92,227		77,643	114,888	(29,188)			(29,188)		77,643		14,585	14,585	509		
574795-10-0	MASIMO CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	177.000	41,937		31,103							31,103		10,833	10,833			
575385-10-9	MASONITE INTERNATIONAL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	2.000	138		84							84		55	55			
576323-10-9	MASTEC INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	281.000	10,578		9,155							9,155		1,423	1,423			
57636Q-10-4	MASTERCARD INC CLASS A		05/12/2020	Various	8,660.000	2,351,758		983,322	2,495,615	(1,579,202)			(1,579,202)		983,322		1,368,437	1,368,437	6,598		
576690-10-1	MATERION CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	31.000	1,621		1,305							1,305		316	316	2		

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
57778K-10-5	MAXAR TECHNOLOGIES INC		04/17/2020	GOLDMAN, SACHS & CO.	158.000	1,690		1,687							1,687		2	2	2		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	53.000	2,759		2,439							2,439		320	320			
57776J-10-0	MAXLINEAR INC-CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	170.000	2,952		1,984							1,984		968	968			
580135-10-1	MCDONALDS CORP		06/26/2020	Various	6,874.000	1,225,266		790,304	1,300,867	(564,352)			(564,352)		790,304		434,961	434,961	8,256		
58155Q-10-3	MCKESSON CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,408.000	196,163		197,574	117,987	(10,168)			(10,168)		197,574		(1,410)	(1,410)	699		
J4248A-10-1	MEBUKI FINANCIAL GROUP INC	B	05/13/2020	Various	84,000.000	179,877		161,142							161,142	5,323	13,412	18,735	3,603		
58470H-10-1	MEDIFAST INC		06/01/2020	CITIGROUP GLOBAL MARKETS	19.000	1,852		1,188							1,188		664	664	21		
G5960L-10-3	MEDTRONIC PLC		06/26/2020	Various	14,238.000	1,350,730		985,348	1,249,765	(574,533)			(574,533)		985,348		365,381	365,381	12,455		
M51363-11-3	MELLANOX TECHNOLOGIES LTD		04/27/2020	MERGER	163.000	20,375		19,677							19,677		698	698			
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	130,122.000	141,105		147,630							147,630	2,369	(8,895)	(6,526)			
587376-10-4	MERCANTILE BANK CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	6.000	134		130							130		4	4			
58933Y-10-5	MERCK & CO. INC.		05/19/2020	Various	26,970.000	2,085,416		1,411,786	2,452,922	(1,041,135)			(1,041,135)		1,411,786		673,630	673,630	32,903		
D5357W-10-3	MERCK KGAA ORD NPV	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	951.000	111,205		92,725	112,461	(29,288)			(29,288)	9,553	92,725	(9,609)	28,089	18,480	151		
591520-20-0	METHODE ELECTRONICS CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	47.000	1,390		1,098							1,098		292	292	5		
59156R-10-8	METLIFE INC COM		05/12/2020	Various	6,588.000	220,779		187,297							187,297		33,482	33,482	1,450		
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/03/2020	Various	217.000	150,852		152,582							152,582		(1,731)	(1,731)			
55277P-10-4	MGE ENERGY INC		04/17/2020	GOLDMAN, SACHS & CO.	97.000	7,013		6,351							6,351		663	663	34		
552848-10-3	MGIC INVT CORP WIS		04/17/2020	GOLDMAN, SACHS & CO.	1,486.000	9,354		9,436							9,436		(82)	(82)			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		05/22/2020	Various	13,932.000	342,507		329,770							329,770		12,736	12,736	6,618		
552953-10-1	MGM RESORTS INTERNATIONAL		05/12/2020	GOLDMAN, SACHS & CO.	3,914.000	54,824		51,626							51,626		3,198	3,198			
59408Q-10-6	MICHAELS STORES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,068.000	3,177		1,690							1,690		1,488	1,488			
F61824-14-4	MICHELIN (CGDE) CMN STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	2,286.000	210,529		202,607	279,954	(71,060)			(71,060)	(4,198)	202,607	(3,133)	11,056	7,923			
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	04/15/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	5		5	14						5						
595017-10-4	MICROCHIP TECHNOLOGY INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,580.000	131,872		98,750							98,750		33,122	33,122			
595112-10-3	MICRON TEC HNOLOGY INC COM		06/26/2020	Various	14,591.000	665,491		312,350	621,643	(457,968)			(457,968)		312,350		353,141	353,141			
594918-10-4	MICROSOFT CORP		05/26/2020	Various	83,597.000	15,109,055		3,824,818	13,175,047	(9,358,430)			(9,358,430)		3,824,818		11,284,238	11,284,238	53,762		
59522J-10-3	MID AMERICA APT		05/22/2020	BANK OF AMERICA/MERRILL LYNCH	3,223.000	353,048		324,575	33,888	(9,902)			(9,902)		324,575		28,473	28,473	3,252		
597742-10-5	MIDLAND STATES BANCORP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	795.000	11,754		11,361							11,361		393	393			
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	05/13/2020	GOLDMAN, SACHS & CO.	88,318.000	120,861		125,180							125,180	2,049	(6,369)	(4,320)			
60649T-10-7	MISTRAS GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,109.000	4,353		4,102							4,102		251	251			
SBQJQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	04/21/2020	CITIGROUP GLOBAL MARKETS	65,700.000	364,541		376,459							376,459	(6,925)	(4,993)	(11,918)	6,226		
J43830-11-6	MITSUBISHI CORPORATION	B	05/13/2020	Various	23,600.000	507,794		406,925	629,768	(153,143)			(153,143)	(69,699)	406,925	59,477	41,391	100,868	13,440		
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	27,000.000	332,149		280,014	372,298	(48,698)			(48,698)	(43,586)	280,014	44,979	7,156	52,135	5,475		
J44002-12-9	MITSUBISHI HEAVY INDS	B	04/21/2020	CITIGROUP GLOBAL MARKETS	15,000.000	361,530		379,672							379,672	(6,984)	(11,157)	(18,142)	8,845		
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	05/13/2020	Various	132,700.000	515,166		513,491							513,491	6,012	(4,337)	1,676			
S65973-02-6	MITSUI & CO NPV	B	05/13/2020	Various	24,200.000	348,806		327,389	433,340	(85,909)			(85,909)	(20,042)	327,389	22,783	(1,365)	21,417	8,141		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	05/13/2020	GOLDMAN, SACHS & CO.	3,300.000	59,990		57,785							57,785	(639)	2,844	2,205			
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	06/26/2020	Various	551,500.000	664,302		679,296	287,894	1,621			1,621	(1,620)	679,296	9,365	(24,359)	(14,994)	5,437		
55306N-10-4	MKS INSTRUMENTS		04/17/2020	GOLDMAN, SACHS & CO.	60.000	5,564		4,887							4,887		677	677	12		
60786M-10-5	MOELIS ORD CLASS A		04/17/2020	Various	325.000	9,867		9,133							9,133		734	734	107		

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
608190-10-4	MOHAWK INDUSTRIES INC		04/21/2020	CITIGROUP GLOBAL MARKETS	828.000	60,480		63,127							63,127		(2,647)	(2,647)			
60855R-10-0	MOLINA HEALTHCARE INC		06/01/2020	Various	886.000	145,554		121,508	51,562						121,508		24,046	24,046			
60871R-20-9	MOLSON COORS BEVERAGE CO		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	2,936.000	110,194		122,781							122,781		(12,587)	(12,587)			
609027-10-7	MONARCH CASINO & RESORT INC		04/17/2020	GOLDMAN, SACHS & CO.	168.000	4,552		2,636							2,636		1,916	1,916			
SBGLP2-32-5	MONCLER	B	05/13/2020	GOLDMAN, SACHS & CO.	145.000	5,027		5,281							5,281	(20)	(233)	(254)			
609207-10-5	MONDELEZ INTERNATIONAL INC		06/26/2020	Various	20,276.000	1,018,665		755,406	831,543	(345,911)			(345,911)		755,406		263,260	263,260	8,605		
SB1CRL-C4-3	MONDI PLC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	5,117.000	83,622		83,867							83,867	1,346	(1,590)	(244)			
60937P-10-6	MONGODB INC CLASS A		06/26/2020	Various	791.000	154,203		114,587							114,587		39,616	39,616			
610236-10-1	MONRO MUFFLER BRAKE INC		05/20/2020	GOLDMAN, SACHS & CO.	388.000	21,552		16,998							16,998		4,554	4,554	85		
61174X-10-9	MONSTER BEVERAGE CORP		05/12/2020	Various	6,979.000	433,102		213,133	443,515	(230,383)			(230,383)		213,133		219,970	219,970			
615369-10-5	MOODYS CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,101.000	282,636		284,947	47,957	(10,217)			(10,217)		284,947		(2,310)	(2,310)	113		
617446-44-8	MORGAN STANLEY		06/26/2020	Various	17,512.000	716,798		650,657	606,743	(211,396)			(211,396)		650,657		66,141	66,141	8,524		
617700-10-9	MORNINGSTAR INC		04/27/2020	NATIONAL BANK OF CANADA	94.000	13,384		10,782	10,592	(77)			(77)		10,782		2,602	2,602	42		
620076-30-7	MOTOROLA SOLUTIONS INC		05/12/2020	Various	945.000	131,389		134,510							134,510		(3,121)	(3,121)			
SB02L4-86-0	MOWI	B	05/13/2020	GOLDMAN, SACHS & CO.	11,203.000	202,455		169,256							169,256	2,181	31,018	33,199			
62482R-10-7	MR COOPER GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	419.000	4,594		2,996							2,996		1,598	1,598			
553498-10-6	MSA SAFETY INC		06/03/2020	Various	754.000	87,756		76,305	50,291						76,305		11,451	11,451	442		
553530-10-6	MSC INDL DIRECT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	14.000	966		932							932		34	34			
55354G-10-0	MSCI INC A		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	141.000	38,930		18,850	36,403	(17,553)			(17,553)		18,850		20,080	20,080	96		
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	04/21/2020	CITIGROUP GLOBAL MARKETS	176.000	21,089		25,093							25,093	(579)	(3,425)	(4,004)			
624758-10-8	MUELLER WATER PRODUCTS INC CL A		05/20/2020	CITIGROUP GLOBAL MARKETS	346.000	3,001		2,771							2,771		230	230	18		
J46840-10-4	MURATA MANUFACTURING CO LTD	B	05/13/2020	Various	6,800.000	386,819		244,185	422,110	(177,459)			(177,459)	(466)	244,185	5,506	137,127	142,634	2,830		
S61352-29-0	MUSASHI SEIMITSU INDUSTRY LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	6,900.000	53,270		53,306							53,306	1,166	(1,202)	(36)			
064865-10-0	MYER HOLDINGS LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	145,138.000	16,686		12,436	48,972	(10,959)			(10,959)	1,125	12,436	(1,387)	5,637	4,250			
628464-10-9	MYERS INDS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	10.000	136		126							126		9	9			
N59465-10-9	MYLAN NV		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	8,471.000	140,319		128,166							128,166		12,153	12,153			
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	3,900.000	200,695		181,536	237,965	(54,496)			(54,496)	(1,933)	181,536	6,017	13,142	19,159	3,482		
63009R-10-9	NANOSTRING TECHNOLOGIES INC		04/17/2020	GOLDMAN, SACHS & CO.	53.000	1,567		1,275							1,275		293	293			
631103-10-8	NASDAQ OMX GROUP		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	427.000	39,396		40,544							40,544		(1,147)	(1,147)	201		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		05/20/2020	CITIGROUP GLOBAL MARKETS	401.000	10,223		9,490							9,490		734	734	41		
635309-10-7	NATIONAL CINEMEDIA		05/20/2020	CITIGROUP GLOBAL MARKETS	855.000	2,415		2,397							2,397		19	19	60		
SBDR05-C0-9	NATIONAL GRID PLC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	19,789.000	220,960		230,438							230,438	3,698	(13,175)	(9,478)			
63633D-10-4	NATIONAL HEALTH INVESTORS		06/01/2020	Various	147.000	8,079		7,279							7,279		799	799	162		
636518-10-2	NATIONAL INSTRUMENTS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	113.000	4,440		3,738							3,738		702	702	59		
637417-10-6	NATIONAL RETAIL PROPERTIES		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	4,235.000	129,228		124,636							124,636		4,592	4,592	2,181		
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		06/01/2020	CITIGROUP GLOBAL MARKETS	229.000	7,013		6,778							6,778		235	235	76		

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
065336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	05/13/2020	GOLDMAN, SACHS & CO.	25,418.000	259,057		253,987							253,987	5,148	(78)	5,070			
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	05/12/2020	Various	18,507.000	732,808		598,434	1,028,714	(404,229)			(404,229)	(26,051)	598,434	(31,224)	165,598	134,374	16,379		
639050-10-3	NATUS MEDICAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	227.000	5,240		5,153							5,153		87	87			
63938C-10-8	NAVIENT CORP		06/01/2020		1,078.000	8,072		7,863							7,863		209	209	141		
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		04/17/2020	GOLDMAN, SACHS & CO.	185.000	3,534		3,051							3,051		484	484			
62886E-10-8	NCR CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	561.000	10,476		9,888							9,888		588	588			
640079-10-9	NEENAH PAPER		04/17/2020	GOLDMAN, SACHS & CO.	7.000	308		258							258		50	50			
64049M-20-9	NEOGENOMICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	400.000	10,258		11,041							11,041		(783)	(783)			
SB06YV-46-1	NESTE	B	05/13/2020	Various	5,745.000	196,643		146,923							146,923	(3,182)	52,902	49,720			
S71238-70-3	NESTLE SA PAR CHF1	B	05/13/2020	GOLDMAN, SACHS & CO.	21,834.000	2,378,221		1,586,935	2,362,541	(726,367)			(726,367)	(49,239)	1,586,935	36,992	754,294	791,286	39,360		
64110D-10-4	NETAPP INC		05/19/2020	CITIGROUP GLOBAL MARKETS	3,275.000	127,549		136,535	100,534	(23,166)			(23,166)		136,535		(8,985)	(8,985)	2,347		
64110L-10-6	NETFLIX INC		05/26/2020	Various	4,728.000	2,006,454		1,105,443	1,515,925	(426,298)			(426,298)		1,105,443		901,011	901,011			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,043.000	106,149		79,902	112,112	(32,210)			(32,210)		79,902		26,247	26,247			
64157F-10-3	NEVRO CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	6.000	759		635							635		124	124			
646025-10-6	NEW JERSEY RESOURCES CORP.		04/17/2020	GOLDMAN, SACHS & CO.	188.000	6,293		6,386							6,386		(93)	(93)	59		
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		05/20/2020	CITIGROUP GLOBAL MARKETS	1,645.000	10,980		8,295							8,295		2,685	2,685	74		
648691-10-3	NEW SENIOR INVESTMENT GROUP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,411.000	3,944		3,370							3,370		574	574			
S66337-67-6	NEW WORLD DEVELOPMENT LTD	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	218,000.000	251,845		234,569							234,569	475	16,801	17,276	3,938		
S66371-01-4	NEWCREST MINING LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	8,171.000	149,091		115,274							115,274	7,256	26,560	33,816			
651229-10-6	NEWELL RUBBERMAID INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	9,617.000	114,680		127,714	184,839	(38,564)			(38,564)		127,714		(13,034)	(13,034)	2,212		
651639-10-6	NEWMONT CORP		05/12/2020	GOLDMAN, SACHS & CO.	3,076.000	193,070		129,132	108,234	(13,775)			(13,775)		129,132		63,938	63,938	349		
65249B-10-9	NEWS CORP CLASS A		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	2,435.000	21,194		21,854	28,648	(5,255)			(5,255)		21,854		(661)	(661)	244		
J4914X-10-4	NEXON LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	3,400.000	57,276		48,399							48,399	(713)	9,590	8,877			
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		06/01/2020	CITIGROUP GLOBAL MARKETS	113.000	3,693		3,126							3,126		567	567	13		
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		06/01/2020	CITIGROUP GLOBAL MARKETS	33.000	2,741		1,905							1,905		836	836	18		
S32089-86-4	NEXT ORD GBP0.10	B	04/21/2020	CITIGROUP GLOBAL MARKETS	2,477.000	140,914		125,066							125,066	2,007	13,841	15,848			
65339F-10-1	NEXTERA ENERGY INC		06/26/2020	Various	5,834.000	1,337,418		771,706	1,111,514	(656,677)			(656,677)		771,706		565,712	565,712	6,427		
62914B-10-0	NIC INC		04/17/2020	GOLDMAN, SACHS & CO.	107.000	2,613		2,260							2,260		354	354	10		
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	9,500.000	117,607		100,231							100,231	2,193	15,183	17,376	1,128		
J52968-10-4	NIDEC CORPORATION JPY50	B	05/13/2020	Various	8,800.000	505,453		284,761	607,518	(322,087)			(322,087)	(670)	284,761	6,270	214,421	220,691	2,079		
G6518L-10-8	NIELSEN HOLDINGS PLC		05/19/2020	Various	3,689.000	48,522		49,492	7,937						49,492		(970)	(970)	23		
654106-10-3	NIKE INC CL B		06/26/2020	Various	14,150.000	1,255,103		791,276	1,234,665	(642,131)			(642,131)		791,276		463,826	463,826	5,988		
J51699-10-6	NINTENDO CO LTD COM STK	B	05/13/2020	Various	1,900.000	810,626		224,554	768,742	(514,516)			(514,516)	(29,672)	224,554	12,689	573,384	586,072	12,849		
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	700.000	43,984		41,254							41,254	(456)	3,185	2,730			
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	05/13/2020	GOLDMAN, SACHS & CO.	37.000	102,756		103,412							103,412	(1,143)	487	(656)			
S66425-69-5	NIPPON STEEL CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	28,000.000	240,931		214,536							214,536	800	25,595	26,395			
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	05/13/2020	Various	20,500.000	464,585		265,494	520,069	(254,002)			(254,002)	(574)	265,494	6,182	192,909	199,091	8,347		
J57160-12-9	NISSAN MOTOR CO CMN STK	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	41,300.000	129,878		136,100							136,100	2,034	(8,256)	(6,222)			
J58472-11-9	NITTO DENKO CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	2,500.000	124,922		99,143							99,143	(1,461)	27,239	25,778	1,979		
629209-30-5	NMI HOLDINGS INC CLASS A		04/09/2020	Various	7,271.000	89,480		84,416							84,416		5,063	5,063			
N64038-10-7	NN GROUP NV	B	05/13/2020	GOLDMAN, SACHS & CO.	6,197.000	163,842		144,056							144,056	(3,414)	23,200	19,786			
S59029-41-3	NOKIA OYJ EURO.06	B	05/13/2020	GOLDMAN, SACHS & CO.	36,659.000	128,685		123,421							123,421	(79)	5,343	5,264			

SCHEDULE D - PART 4

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J59009-15-9	NOMURA HOLDINGS INC	B	05/13/2020	Various	48,900.000	194,273		175,436	253,511	(83,531)			(83,531)	5,457	175,436	(241)	19,078	18,836	1,907		
655663-10-2	NORDSON CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	180.000	33,364		26,489							26,489		6,875	6,875	89		
655664-10-0	NORDSTROM INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	776.000	13,700		10,313							10,313		3,387	3,387			
655844-10-8	NORFOLK SOUTHERN CORP		05/19/2020	Various	4,342.000	739,396		419,442	817,093	(415,294)			(415,294)		419,442		319,955	319,955	5,263		
SB7VKZ-P7-0	NORTH PACIFIC BANK LTD	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	101,100.000	177,473		187,512							187,512	6,966	(17,005)	(10,038)	3,988		
665859-10-4	NORTHERN TRUST CORP		05/12/2020	Various	585.000	42,977		43,542							43,542		(565)	(565)			
666807-10-2	NORTHROP GRUMMAN CORP		06/26/2020	Various	2,311.000	751,203		433,094	733,344	(353,405)			(353,405)		433,094		318,108	318,108	2,839		
668074-30-5	NORTHWESTERN CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	129.000	7,797		7,718							7,718		79	79	77		
668771-10-8	NortonLife Lock Inc		05/12/2020	Various	5,549.000	110,858		101,536							101,536		9,322	9,322			
G66721-10-4	NORWEGIAN CRUISE LINE		06/03/2020	Various	1,501.000	20,899		16,451	60,045	(7,469)			(7,469)		16,451		4,448	4,448			
S21354-50-1	NOVAGOLD RESOURCES INC	B	05/12/2020	Various	27,913.000	321,855		106,764	250,124	(140,830)			(140,830)	(2,530)	106,764	(7,152)	222,242	215,090			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	06/26/2020	Various	11,812.000	1,012,848		900,737	1,038,721	(210,976)			(210,976)	(3,315)	900,737	5,729	106,382	112,111	25,238		
G6674U-10-8	NOVOCURE LTD		04/17/2020	GOLDMAN, SACHS & CO.	38.000	2,752		2,559							2,559		194	194			
SBHC8X-90-3	NOVO-NORDISK B ORD	B	06/26/2020	Various	21,192.000	1,339,572		775,428	1,195,845	(395,141)			(395,141)	(64,420)	775,428	20,489	543,655	564,144	19,057		
67011P-10-0	NOW INC		04/17/2020	GOLDMAN, SACHS & CO.	769.000	4,418		3,968							3,968		450	450			
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	4,300.000	46,501		41,348							41,348	154	4,998	5,153			
S61292-77-7	NTT DOCOMO, INC	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	28,665.000	830,905		468,061	801,327	(332,383)			(332,383)	(884)	468,061	12,115	350,729	362,844	14,354		
670346-10-5	NUCOR CORP.		05/12/2020	Various	8,106.000	327,888		251,588							251,588		76,300	76,300	3,231		
67059N-10-8	NUTANIX INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	47.000	1,129		743							743		386	386			
SBDRJL-N0-2	NUTRIEN LTD	B	05/12/2020	GOLDMAN, SACHS & CO.	1,541.000	51,624		51,643							51,643	766	(785)	(19)			
670704-10-5	NUVASIVE, INC.		06/01/2020	Various	101.000	6,070		5,694							5,694		376	376			
629445-20-6	NVE CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	1.000	60		57							57		3	3			
G6700G-10-7	NVENT ELECTRIC PLC	D	05/20/2020	CITIGROUP GLOBAL MARKETS	170.000	3,112		2,868							2,868		244	244	30		
67066G-10-4	NVIDIA CORP		05/26/2020	Various	6,405.000	2,020,094		943,795	1,451,095	(561,004)			(561,004)		943,795		1,076,300	1,076,300	990		
62944T-10-5	NVR INC		05/12/2020	Various	30.000	84,682		88,222	34,276	(3,708)			(3,708)		88,222		(3,540)	(3,540)			
S66564-07-1	OBAYASHI CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	10,100.000	88,508		79,248							79,248	(1,168)	10,428	9,260	1,277		
G6718L-10-6	OCADO GROUP PLC	B	05/13/2020	GOLDMAN, SACHS & CO.	4,063.000	105,179		58,037							58,037	(2,902)	50,043	47,142			
SB0F9V-20-4	OCBC BANK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	76,400.000	467,922		463,361	338,060	(54,912)			(54,912)	(20,710)	463,361	2,432	2,128	4,561			
674599-10-5	OCCIDENTAL PETROLEUM CORP		05/12/2020	Various	11,637.000	174,829		143,601							143,601		31,229	31,229			
S66561-06-9	ODAKYU ELECTRIC RAILWAY LTD	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	9,100.000	190,781		177,685							177,685	(662)	13,758	13,096	715		
G67180-10-2	ODFJELL DRILLING LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	113,325.000	71,985		82,773	421,972	(158,971)			(158,971)	7,906	82,773	(13,939)	3,150	(10,789)			
676079-10-6	ODONATE THERAPEUTICS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	4.000	126		111							111		15	15			
67623C-10-9	OFFICE PROPERTIES INCOME TRUST		05/20/2020	CITIGROUP GLOBAL MARKETS	187.000	4,397		5,031							5,031		(634)	(634)	103		
670837-10-3	OGE ENERGY CORP		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	1,123.000	32,650		34,510	45,137	(4,658)			(4,658)		34,510		(1,859)	(1,859)	396		
679295-10-5	OKTA INC CLASS A		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	598.000	94,915		88,749							88,749		6,166	6,166			
679580-10-0	OLD DOMINION FREIGHT LINE INC		05/01/2020	Various	281.500	34,978		31,070	35,552	(4,545)			(4,545)		31,070		3,908	3,908	51		
680223-10-4	OLD REPUBLIC INTL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	714.000	11,413		10,889							10,889		525	525	150		
S66588-01-3	OLYMPUS CORP	B	05/13/2020	Various	14,400.000	223,524		99,116	223,801	(115,853)			(115,853)	(8,832)	99,116	6,107	118,300	124,407	53		
681936-10-0	OMEGA HEALTHCARE INVESTORS		05/12/2020	Various	2,665.000	68,643		47,730							47,730		20,913	20,913	1,786		
68213N-10-9	OMNICELL INC		05/20/2020	CITIGROUP GLOBAL MARKETS	170.000	11,001		11,149							11,149		(147)	(147)			
681919-10-6	OMNICOM GROUP		05/01/2020	Various	3,733.000	191,976		204,942	34,190	(4,173)			(4,173)		204,942		(12,966)	(12,966)	608		

SCHEDULE D - PART 4

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682163-10-0	ON DECK CAPITAL INC		05/20/2020	CITIGROUP GLOBAL MARKETS	1,425.000	883		1,188							1,188		(304)	(304)			
682189-10-5	ON SEMICONDUCTOR CORP		05/12/2020	GOLDMAN, SACHS & CO.	6,426.000	97,318		74,220							74,220		23,098	23,098			
68268W-10-3	ONEMAIN HOLDINGS INC		04/17/2020	GOLDMAN, SACHS & CO.	346.000	7,188		6,573							6,573		615	615			
682680-10-3	ONEOK INC		05/12/2020	Various	4,140.000	130,978		111,490							111,490		19,488	19,488	3,871		
P73684-11-3	ONESPAWORLD HOLDINGS LTD	D	05/20/2020	CITIGROUP GLOBAL MARKETS	991.000	6,189		3,200							3,200		2,989	2,989			
683344-10-5	ONTO INNOVATION INC		06/01/2020	CITIGROUP GLOBAL MARKETS	203.000	6,332		6,053							6,053		280	280			
S22608-24-4	OPEN TEXT CORP	B	05/12/2020	GOLDMAN, SACHS & CO.	2,819.000	111,141		109,050							109,050	503	1,588	2,091			
68389X-10-5	ORACLE CORP COM		05/19/2020	Various	18,714.000	977,766		746,216	991,468	(244,734)			(244,734)		746,216		231,549	231,549	8,960		
67103H-10-7	OREILLY AUTOMOTIVE INC		06/26/2020	Various	931.000	366,651		124,244	400,131	(283,485)			(283,485)		124,244		242,407	242,407			
S66488-91-7	ORIENTAL LAND LTD	B	05/13/2020	Various	2,400.000	306,555		240,340	301,228	(71,662)			(71,662)	(11,529)	240,340	14,067	52,148	66,215	415		
68621T-10-2	ORIGIN BANCORP INC		04/17/2020	GOLDMAN, SACHS & CO.	489.000	10,071		9,761							9,761		309	309			
Q71610-10-1	ORIGIN ENERGY LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	26,778.000	93,707		95,316							95,316	1,560	(3,170)	(1,610)			
L72967-10-9	ORION ENGINEERED CARBONS SA	D	04/13/2020	Various	5,957.000	45,993		44,439							44,439		1,554	1,554	1,013		
J61933-12-3	ORIX CORP COMMON STOCK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	18,200.000	204,538		219,250							219,250	(4,033)	(10,679)	(14,712)	5,919		
686688-10-2	ORMAT TECHNOLOGIES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	134.000	9,464		8,907							8,907		557	557	22		
K3192G-10-4	ORSTED	B	05/13/2020	Various	2,476.000	255,294		177,736	256,266	(83,373)				4,842	177,736	(8,145)	85,704	77,559	2,843		
J62320-11-4	OSAKA GAS CO	B	05/13/2020	GOLDMAN, SACHS & CO.	2,200.000	43,849		42,859							42,859	(474)	1,464	990			
688239-20-1	OSHKOSH CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	35.000	2,313		2,252							2,252		61	61	11		
671044-10-5	OSI SYSTEMS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	44.000	3,215		3,172							3,172		43	43			
68902V-10-7	OTIS WORLDWIDE CORP		05/01/2020	Various	4,018.500	185,005		229,326							229,326		(44,321)	(44,321)			
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	8,000.000	313,268		258,887	260,606	(69,212)			(69,212)	(2,117)	258,887	6,014	48,366	54,380	2,439		
689648-10-3	OTTER TAIL POWER CO.		05/20/2020	CITIGROUP GLOBAL MARKETS	90.000	3,678		4,001							4,001		(324)	(324)	33		
69007J-10-6	OUTFRONT MEDIA INC		05/07/2020	Various	943.000	13,098		12,247							12,247		851	851	193		
690742-10-1	OWENS CORNING INC		06/03/2020	Various	751.000	32,335		29,146	41,416	(1,698)			(1,698)		29,146		3,189	3,189	333		
693718-10-8	PACCAR INC		05/12/2020	Various	1,391.000	89,700		75,877	106,943	(32,985)			(32,985)		75,877		13,823	13,823	3,796		
69404D-10-8	PACIFIC BIOSCIENCES CAL		05/20/2020	CITIGROUP GLOBAL MARKETS	15.000	54		47							47		7	7			
695263-10-3	PACWEST BANCORP		06/01/2020	CITIGROUP GLOBAL MARKETS	631.000	11,094		11,260							11,260		(166)	(166)	437		
697435-10-5	PALO ALTO NETWORKS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	938.000	198,561		190,141	49,719	(10,632)			(10,632)		190,141		8,420	8,420			
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	6,800.000	128,308		98,189	113,318	(14,178)			(14,178)	(951)	98,189	2,161	27,958	30,119	165		
J41121-10-4	PANASONIC CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	10,700.000	81,167		77,382							77,382	(169)	3,954	3,785			
69924R-10-8	PARAMOUNT GROUP REIT INC		04/17/2020	GOLDMAN, SACHS & CO.	468.000	4,275		3,210							3,210		1,065	1,065	47		
70014A-10-4	PARK AEROSPACE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	100.000	1,101		1,012							1,012		89	89	10		
700658-10-7	PARK NATIONAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	26.000	1,889		2,019							2,019		(129)	(129)			
701094-10-4	PARKER HAN NIFIN CORP COM		06/26/2020	Various	4,490.000	699,095		511,673	825,956	(407,918)			(407,918)		511,673		187,422	187,422	4,367		
701877-10-2	PARSLEY ENERGY INC		06/01/2020	CITIGROUP GLOBAL MARKETS	1,281.000	12,124		8,716							8,716		3,408	3,408	46		
703481-10-1	PATTERSON UTI ENERGY INC		05/20/2020	Various	36,408.000	79,440		85,325	175,749	(3,542)			(3,542)		85,325		(5,884)	(5,884)	1,324		
704326-10-7	PAYCHEX INC		06/03/2020	Various	12,323.000	831,893		510,694	1,045,558	(534,011)			(534,011)		510,694		321,198	321,198	7,754		
70432V-10-2	PAYCOM SOFTWARE INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	345.000	91,470		76,852							76,852		14,617	14,617			
70438V-10-6	PAYLOCITY HOLDING CORP		04/17/2020	GOLDMAN, SACHS & CO.	33.000	3,131		2,915							2,915		216	216			
70450Y-10-3	PAYPAL HOLDINGS INC		05/26/2020	Various	10,998.000	1,505,231		673,830	1,187,815	(514,706)			(514,706)		673,830		831,401	831,401			
G69651-10-0	PEARSON	B	04/21/2020	CITIGROUP GLOBAL MARKETS	20,708.000	119,484		141,891							141,891	(5,552)	(16,854)	(22,407)	3,435		

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
70509V-10-0	PEBBLEBROOK HOTEL TRUST		06/01/2020	Various	378.000	4,291		3,444							3,444		846	846	4		
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	05/12/2020	GOLDMAN, SACHS & CO.	5,197.000	123,673		97,312							97,312	1,443	24,918	26,361	659		
707569-10-9	PENN NATIONAL GAMING INC		06/01/2020	CITIGROUP GLOBAL MARKETS	48.000	1,591		607							607		984	984			
G8295T-21-3	PENNON GROUP PLC	B	05/13/2020	GOLDMAN, SACHS & CO.	1,970.000	27,999		27,210							27,210	(197)	986	789			
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		05/20/2020	CITIGROUP GLOBAL MARKETS	2,550.000	3,251		2,328							2,328		923	923			
709789-10-1	PEOPLES BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	995.000	21,586		21,177							21,177		409	409	338		
712704-10-5	PEOPLES UNITED FINANCIAL INC		04/21/2020	CITIGROUP GLOBAL MARKETS	39,013.000	428,158		431,094							431,094		(2,935)	(2,935)			
713448-10-8	PEPSICO INC.		06/26/2020	Various	13,683.000	1,795,940		1,188,750	1,785,457	(678,681)			(678,681)		1,188,750		607,189	607,189	25,585		
71363P-10-6	PERDOCEO EDUCATION CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	111.000	1,748		1,198							1,198		550	550			
71375U-10-1	PERFICIENT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	177.000	6,012		5,037							5,037		975	975			
714046-10-9	PERKINELMER INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	167.000	14,877		11,829							11,829		3,048	3,048	12		
S46823-29-0	PERNOD RICARD NPV	B	06/26/2020	Various	5,641.000	822,768		641,818	855,805	(306,458)			(306,458)	(47,040)	641,818	14,287	166,664	180,950			
G97822-10-3	PERRIGO PLC		04/21/2020	Various	3,399.000	165,138		163,458							163,458		1,680	1,680	131		
S06825-38-4	PERSIMMON PLC	B	05/13/2020	GOLDMAN, SACHS & CO.	5,283.000	140,083		113,082							113,082	497	26,503	27,001			
715347-10-0	PERSPECTA INC		06/09/2020	Various	3,968.000	89,974		50,400	104,914	(54,514)			(54,514)		50,400		39,573	39,573	476		
S71035-26-5	PEUGEOT SA EUR1	B	05/13/2020	GOLDMAN, SACHS & CO.	5,023.000	65,801		63,922							63,922	(41)	1,919	1,878			
717081-10-3	PFIZER INC		05/19/2020	Various	46,530.000	1,738,972		1,268,065	1,799,812	(546,109)			(546,109)		1,268,065		470,906	470,906	34,671		
718172-10-9	PHILIP MORRIS INTL.		05/12/2020	Various	13,150.000	938,736		955,781	1,086,684	(158,515)			(158,515)		955,781		(17,045)	(17,045)	30,328		
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	05/13/2020	Various	15,565.000	673,984		403,931	760,369	(318,102)			(318,102)	(38,335)	403,931	9,316	260,737	270,053			
718546-10-4	PHILLIPS 66		05/01/2020	Various	6,833.000	384,865		366,590	740,654	(247,033)			(247,033)		366,590		18,275	18,275	6,067		
719405-10-2	PHOTRONICS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	134.000	1,745		1,375							1,375		370	370			
71944F-10-6	PHREESIA INC		04/17/2020	GOLDMAN, SACHS & CO.	29.000	633		610							610		23	23			
72147K-10-8	PILGRIM'S PRIDE CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	277.000	5,752		5,399							5,399		352	352			
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		05/20/2020	CITIGROUP GLOBAL MARKETS	210.000	7,725		7,883							7,883		(159)	(159)	34		
72352L-10-6	PINTEREST INC CLASS A		05/12/2020	GOLDMAN, SACHS & CO.	4,095.000	73,803		69,083							69,083		4,720	4,720			
723787-10-7	PIONEER NA T RES CO COM		06/03/2020	Various	8,501.000	688,461		517,549	317,120	(58,652)			(58,652)		517,549		170,912	170,912	5,487		
724078-10-0	PIPER JAFFRAY COS INC		04/17/2020	GOLDMAN, SACHS & CO.	118.000	6,332		5,967							5,967		365	365			
69343T-10-7	PJT PARTNERS INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	1.000	55		43							43		11	11			
72703H-10-1	PLANET FITNESS INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	18.000	1,096		877							877		220	220			
N70544-10-6	PLAYA HOTELS & RESORTS NV		06/01/2020	Various	1,756.000	4,789		3,279							3,279		1,510	1,510			
72814N-10-4	PLAYAGS INC		06/01/2020	Various	1,189.000	5,701		1,938							1,938		3,763	3,763			
729139-10-5	PLIANT THERAPEUTICS INC		06/03/2020	STERN BROTHERS	100.000	2,357		1,600							1,600		757	757			
72941B-10-6	PLURALSIGHT INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	82.000	1,180		900							900		279	279			
693475-10-5	PNC FINL SVCS GROUP INC		05/12/2020	Various	5,213.000	513,672		498,988	588,715	(163,812)			(163,812)		498,988		14,684	14,684	9,770		
69349H-10-7	PNM RESOURCES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	29.000	1,151		1,102							1,102		49	49	9		
73278L-10-5	POOL CORP		06/22/2020	Various	1,096.000	241,789		215,660	116,809	(2,253)			(2,253)		215,660		26,129	26,129	934		
737010-10-8	PORTOLA PHARMACEUTICALS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	112.000	1,994		799							799		1,196	1,196			
737446-10-4	POST HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	70.000	6,041		5,808							5,808		233	233			
737630-10-3	POTLATCH CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	102.000	3,434		3,202							3,202		232	232	41		
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	05/12/2020	GOLDMAN, SACHS & CO.	6,308.000	92,364		95,759							95,759	441	(3,836)	(3,395)			
693506-10-7	PPG INDUSTRIES INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	545.000	44,988		45,562							45,562		(574)	(574)	250		

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
69351T-10-6	PPL CORP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,586.000	40,180		38,968							38,968		1,212	1,212			
69354N-10-6	PRA GROUP INC		04/17/2020	GOLDMAN, SACHS & CO.	92.000	2,439		2,550							2,550		(111)	(111)			
69354M-10-8	PRA HEALTH SCIENCES INC		04/17/2020	GOLDMAN, SACHS & CO.	51.000	4,574		4,235							4,235		339	339			
74051N-10-2	PREMIER INC CLASS A		04/20/2020	Various	1,521.000	50,254		49,767	57,615	(42)			(42)		49,767		487	487			
74112D-10-1	PRESTIGE BRANDS		04/17/2020	GOLDMAN, SACHS & CO.	135.000	5,314		4,952							4,952		362	362			
741511-10-9	PRICESMART INC		04/17/2020	GOLDMAN, SACHS & CO.	24.000	1,488		1,261							1,261		227	227			
74164M-10-8	PRIMERICA INC		04/17/2020	GOLDMAN, SACHS & CO.	67.000	6,523		5,928							5,928		595	595	9		
74164F-10-3	PRIMORIS SERVICES CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	550.000	8,203		8,458							8,458		(255)	(255)	33		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		05/12/2020	Various	6,201.000	216,967		177,721							177,721		39,247	39,247			
742718-10-9	PROCTER & GAMBLE CO		05/19/2020	Various	19,324.000	2,215,130		1,769,881	2,413,568	(643,675)			(643,675)		1,769,881		445,249	445,249	28,563		
743312-10-0	PROGRESS SOFTWARE CORP.		06/01/2020	CITIGROUP GLOBAL MARKETS	78.000	3,237		2,634							2,634		603	603	22		
743315-10-3	PROGRESSIVE CORP		06/26/2020	Various	9,075.000	693,699		414,530	486,533	(262,724)			(262,724)		414,530		279,169	279,169	16,466		
74340W-10-3	PROLOGIS INC		05/12/2020	Various	19,399.000	1,700,084		797,238	1,729,227	(931,989)			(931,989)		797,238		902,846	902,846	11,251		
743606-10-5	PROSPERITY BANCSHARES INC		04/17/2020	GOLDMAN, SACHS & CO.	123.000	6,174		5,935							5,935		239	239	57		
SBJDS7-L3-4	PROSUS NV	B	05/13/2020	GOLDMAN, SACHS & CO.	1,038.000	92,893		60,734							60,734	(1,439)	33,598	32,159			
743713-10-9	PROTO LABS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	27.000	3,375		2,056							2,056		1,320	1,320			
G72899-10-0	PRUDENTIAL CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	7,997.000	107,551		100,670							100,670	(1,013)	7,894	6,881			
744320-10-2	PRUDENTIAL FINL INC		06/26/2020	Various	11,544.000	663,415		597,565							597,565		65,850	65,850			
69370C-10-0	PTC INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,026.000	72,142		62,801	76,837	(9,603)			(9,603)		62,801		9,340	9,340			
74460D-10-9	PUBLIC STORAGE		06/24/2020	Various	7,006.000	1,310,599		1,317,115	1,446,850	(120,753)			(120,753)		1,317,115		(6,516)	(6,516)	19,528		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		05/19/2020	Various	10,312.000	499,376		395,370	602,782	(197,178)			(197,178)		395,370		104,006	104,006	5,053		
F7607Z-16-5	PUBLICIS GROUPE	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	14,574.000	410,665		357,966							357,966	(6,547)	59,246	52,699			
745867-10-1	PULTE GROUP INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	3,748.000	99,994		88,596	39,498	(14,044)			(14,044)		88,596		11,399	11,399	253		
S50647-22-1	PUMA	B	05/13/2020	Various	4,604.000	284,037		73,495	353,232	(317,356)			(317,356)	37,619	73,495	(8,929)	219,471	210,542	229		
74736L-10-9	Q2 HOLDINGS INC		05/14/2020	Various	632.000	49,422		37,326	21,486	(593)			(593)		37,326		12,096	12,096			
74727D-30-6	QAD INC. CL A		05/20/2020	CITIGROUP GLOBAL MARKETS	88.000	3,708		3,508							3,508		200	200	6		
Q78063-11-4	QBE INS GROUP NPV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	20,724.000	106,687		109,084							109,084	4,563	(6,959)	(2,397)			
74733V-10-0	QEP RESOURCES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	12,268.000	9,739		3,950							3,950		5,789	5,789			
74736K-10-1	QORVO INC		05/01/2020	Various	576.000	45,187		46,276							46,276		(1,088)	(1,088)			
747316-10-7	QUAKER CHEMICAL CORP.		04/17/2020	GOLDMAN, SACHS & CO.	49.000	6,650		6,188							6,188		463	463	19		
747525-10-3	QUALCOMM INC		06/03/2020	Various	11,422.000	880,465		664,905	873,212	(313,240)			(313,240)		664,905		215,560	215,560	7,088		
74834L-10-0	QUEST DIAGNOSTICS INC		05/19/2020	Various	2,136.000	223,023		140,979	225,754	(76,197)			(76,197)		140,979		82,044	82,044	2,167		
G73268-10-7	QUOTIENT LTD		05/20/2020	Various	251.000	1,663		758							758		905	905			
749607-10-7	R L I CORP.		04/17/2020	NATIONAL BANK OF CANADA	55.000	4,692		4,836	4,951						4,836		(145)	(145)	13		
74933V-10-8	RA PHARMACEUTICALS INC		04/02/2020	MERGER	110.000	5,280		5,072							5,072		208	208			
750236-10-1	RADIAN GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	578.000	9,638		8,185							8,185		1,453	1,453	117		
S62295-97-7	RAKUTEN INC	B	05/13/2020	Various	17,400.000	158,095		112,481							112,481	(939)	46,553	45,614			
75281A-10-9	RANGE RESOURCES CORP		06/01/2020	Various	142.000	857		769							769		88	88			
754730-10-9	RAYMOND JAMES FINANCIAL INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,123.000	70,484		68,817							68,817		1,666	1,666			
75508B-10-4	RAYONIER ADVANCED MATERIALS		05/20/2020	CITIGROUP GLOBAL MARKETS	2,403.000	4,794		2,596							2,596		2,198	2,198			
755111-50-7	RAYTHEON COMPANY		04/03/2020	Various	5,087.000	603,533		585,337	1,029,482	(496,867)			(496,867)		585,337		18,197	18,197	4,752		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		06/26/2020	Various	19,878.430	1,164,404		1,142,068							1,142,068		22,336	22,336			
75574U-10-1	READY CAPITAL CORP		04/17/2020	GOLDMAN, SACHS & CO.	565.000	3,850		4,079							4,079		(229)	(229)	226		

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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
756109-10-4	REALTY INCOME CORP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	18,755.000	953,910		897,550							897,550		56,361	56,361	3,678		
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	4.000	597		577							577		20	20			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	05/13/2020	Various	3,266.000	278,279		260,574							260,574	(2,276)	19,982	17,706			
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	06/26/2020	Various	19,200.000	570,855		254,725	709,098	(436,239)			(436,239)	(32,796)	254,725	16,926	299,204	316,130	2,383		
758750-10-3	REGAL BELOIT CORP		04/17/2020	GOLDMAN, SACHS & CO.	169.000	11,106		10,639							10,639		467	467	51		
758849-10-3	REGENCY CENTERS CORPORATION		06/02/2020	Various	9,064.000	393,553		323,326							323,326		70,227	70,227	3,663		
75886F-10-7	REGENERON PHARMACEUTICALS INC		05/12/2020	Various	498.000	283,072		174,014							174,014		109,058	109,058			
75901B-10-7	REGENXBIO INC		06/01/2020	Various	195.000	7,086		6,697							6,697		389	389			
7591EP-10-0	REGIONS FINANCIAL CORP		05/12/2020	GOLDMAN, SACHS & CO.	20,913.000	196,824		185,707							185,707		11,116	11,116			
759351-60-4	REINSURANCE GROUP AMERICA INC		05/12/2020	Various	1,006.000	94,564		83,508							83,508		11,056	11,056			
759509-10-2	RELIANCE STEEL & ALUMINUM		05/20/2020	CITIGROUP GLOBAL MARKETS	52.000	4,747		4,555							4,555		193	193	33		
G74570-12-1	RELX PLC	B	05/13/2020	GOLDMAN, SACHS & CO.	5,281.000	119,588		99,975							99,975	440	19,173	19,613	2,088		
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	173.000	25,315		25,832	32,343	(2,341)			(2,341)		25,832		(517)	(517)	61		
75972A-30-1	RENEWABLE ENERGY INC		06/01/2020	CITIGROUP GLOBAL MARKETS	46.000	1,289		944							944		344	344			
76009N-10-0	RENT-A-CENTER INC		05/20/2020	CITIGROUP GLOBAL MARKETS	9.000	224		127							127		97	97	3		
S56693-54-2	REPSOL YPF SA EUR1	B	04/21/2020	CITIGROUP GLOBAL MARKETS	41,177.000	326,006		375,760	643,861	(194,934)			(194,934)	(19,923)	375,760	368	(50,123)	(49,755)	15,701		
760759-10-0	REPUBLIC S VCS INC COM		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	413.000	30,164		27,493	37,017	(9,524)			(9,524)		27,493		2,670	2,670	335		
761152-10-7	RESMED INC.		05/12/2020	GOLDMAN, SACHS & CO.	108.000	18,389		17,082							17,082		1,307	1,307			
J6448E-10-6	RESONA HOLDINGS	B	05/13/2020	Various	227,000.000	685,946		652,698							652,698	(4,194)	37,443	33,249	18,517		
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	05/12/2020	GOLDMAN, SACHS & CO.	4,415.000	232,952		144,978							144,978	2,020	85,953	87,974			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		04/17/2020	GOLDMAN, SACHS & CO.	622.000	5,041		4,668							4,668		373	373	32		
74967X-10-3	RH		04/17/2020	GOLDMAN, SACHS & CO.	22.000	2,857		2,210							2,210		647	647			
SBGDT3-G2-3	RIGHTMOVE PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,918.000	100,011		110,624							110,624	(1,367)	(9,246)	(10,613)			
76680R-20-6	RINGCENTRAL INC CLASS A		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	187.000	43,788		43,866							43,866		(79)	(79)			
S07188-75-8	RIO TINTO CMN STK	B	05/13/2020	Various	15,075.000	679,090		423,704	899,277	(603,353)			(603,353)	127,781	423,704	(76,555)	331,941	255,386	33,298		
081437-10-7	RIO TINTO LTD	B	05/13/2020	Various	6,717.000	359,938		263,270	474,060	(226,254)			(226,254)	15,464	263,270	(30,014)	126,682	96,668	14,825		
74965L-10-1	RLJ LODGING TRUST		06/26/2020	Various	19,371.000	189,549		149,544	343,254	(1,804)			(1,804)		149,544		40,005	40,005	6,586		
770323-10-3	ROBERT HALF INTL INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	3,301.000	146,413		136,331							136,331		10,081	10,081			
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	05/13/2020	Various	6,818.000	2,425,654		1,463,675	2,210,825	(713,979)			(713,979)	(33,170)	1,463,675	26,850	935,129	961,979	40,592		
773903-10-9	ROCKWELL AUTOMATION INC		05/19/2020	Various	2,904.000	554,218		310,463	588,554	(277,613)			(277,613)		310,463		243,754	243,754	3,000		
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	06/26/2020	Various	12,436.000	494,950		480,934	294,368	(146,530)			(146,530)	50,352	480,934	(45,128)	59,144	14,016	3,709		
775133-10-1	ROGERS CORP		04/17/2020	GOLDMAN, SACHS & CO.	70.000	7,217		6,609							6,609		608	608			
77543R-10-2	ROKU INC CLASS A		05/12/2020	Various	895.000	112,283		78,295	119,841	(28,765)			(28,765)		78,295		33,988	33,988			
775711-10-4	ROLLINS, INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,096.000	45,412		40,618							40,618		4,794	4,794			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	05/13/2020	GOLDMAN, SACHS & CO.	22,212.000	70,615		85,172							85,172	(976)	(13,580)	(14,557)			
776696-10-6	ROPER TECHNOLOGIES INC		05/12/2020	Various	2,558.000	897,733		459,072	841,296	(439,286)			(439,286)		459,072		438,661	438,661	2,434		
778296-10-3	ROSS STORES, INC.		05/12/2020	Various	8,837.000	778,867		455,948	1,028,804	(572,856)			(572,856)		455,948		322,919	322,919	2,519		
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	111,196.000	155,678		142,590							142,590	(606)	13,695	13,089			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	06/26/2020	Various	10,716.000	659,493		629,506	711,940	(184,061)			(184,061)	(19,467)	629,506	(27,161)	57,148	29,987	11,922		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		06/03/2020	Various	3,971.000	145,696		136,870							136,870		8,826	8,826	489		
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	05/13/2020	Various	33,730.000	543,126		551,180							551,180	(4,288)	(3,766)	(8,054)			
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	05/13/2020	GOLDMAN, SACHS & CO.	15,759.000	237,664		251,216							251,216	(1,820)	(11,732)	(13,552)			
74971D-10-1	RPT REALTY		06/01/2020	CITIGROUP GLOBAL MARKETS	647.000	4,144		3,831							3,831		313	313	20		
781846-20-9	RUSH ENTERPRISES CL A		04/17/2020	GOLDMAN, SACHS & CO.	115.000	3,927		3,671							3,671		256	256	15		
D6629K-10-9	RWE AG (NEU) CMN STK	B	05/13/2020	Various	9,544.000	278,834		203,921	293,004	(92,111)			(92,111)	3,028	203,921	(7,850)	82,763	74,913	851		

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
783859-10-1	S T BANCORP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	213.000	4,806		5,819							5,819		(1,013)	(1,013)	60		
78409V-10-4	S&P GLOBAL INC		06/26/2020	Various	5,095.000	1,527,277		562,394	1,311,459	(844,727)			(844,727)		562,394		964,883	964,883	3,218		
78573L-10-6	SABRA HEALTHCARE REIT INC		06/01/2020	CITIGROUP GLOBAL MARKETS	857.000	12,122		9,358							9,358		2,764	2,764	257		
F03381-13-8	SAFRAN	B	05/13/2020	Various	9,473.000	811,989		620,949	1,463,693	(934,891)			(934,891)	92,147	620,949	(46,284)	237,324	191,040			
G7771K-14-2	SAGE GROUP PLC	B	05/13/2020	GOLDMAN, SACHS & CO.	23,526.000	193,321		167,116							167,116	735	25,469	26,205			
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		06/01/2020	Various	13,203.000	211,442		200,953	105,303						200,953		10,489	10,489			
79466L-30-2	SALESFORCE.COM INC		05/19/2020	Various	9,983.000	1,680,656		742,336	1,617,617	(880,001)			(880,001)		742,336		938,320	938,320			
79546E-10-4	SALLY BEAUTY HOLDIN		04/17/2020	GOLDMAN, SACHS & CO.	536.000	4,124		4,331							4,331		(206)	(206)			
S67728-53-5	SAN IN GODO BANK LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	32,900.000	167,032		163,090							163,090	3,568	374	3,942	3,374		
800013-10-4	SANDERSON FARMS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	78.000	9,930		9,619							9,619		311	311	25		
G7800X-10-7	SANDS CHINA LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	51,600.000	200,123		189,067							189,067	468	10,587	11,056			
S67766-06-3	SANTEN PHARMACEUTICAL CO	B	05/13/2020	GOLDMAN, SACHS & CO.	7,800.000	142,014		109,926							109,926	(1,620)	33,708	32,088	863		
082869-11-8	SANTOS	B	05/13/2020	Various	195,876.000	537,296		410,010	735,700	(378,005)			(378,005)	9,205	410,010	(19,484)	146,770	127,286	5,854		
D66992-10-4	SAP AG	B	06/26/2020	Various	15,226.000	1,781,408		1,069,521	2,022,511	(1,101,301)			(1,101,301)	114,081	1,069,521	(84,111)	795,998	711,887	2,853		
802912-10-5	SAPUTO GROUP INC	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	3,340.000	82,302		75,614							75,614	702	5,986	6,688			
803607-10-0	SAREPTA THERAPEUTICS INC		05/12/2020	Various	871.000	112,629		86,603							86,603		26,025	26,025			
804395-10-1	SAUL CENTERS		06/01/2020	Various	303.000	9,471		9,510							9,510		(39)	(39)	78		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		06/26/2020	Various	1,428.000	419,032		246,108	319,553	(104,887)			(104,887)		246,108		172,924	172,924	617		
806037-10-7	SCANSOURCE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	307.000	7,409		6,083							6,083		1,327	1,327			
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	05/05/2020	Various	320,522.000	437,673		307,015							307,015	13,368	117,291	130,658			
806407-10-2	SCHEIN HENRY INC		06/03/2020	Various	722.000	38,159		36,475							36,475		1,683	1,683			
806857-10-8	SCHLUMBERGER LTD		05/12/2020	Various	18,016.000	300,489		264,655							264,655		35,834	35,834			
S48341-08-5	SCHNEIDER ELECTRIC	B	05/13/2020	Various	12,154.000	1,071,720		726,323	1,248,322	(453,589)			(453,589)	(68,410)	726,323	20,010	325,388	345,398	28,392		
80706P-10-3	SCHOLAR ROCK HOLDING CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	8.000	157		124							124		33	33			
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	201.000	6,174		5,542							5,542		631	631	153		
811707-80-1	SEACOAST BANKING CORP FL		05/20/2020	CITIGROUP GLOBAL MARKETS	258.000	5,295		4,724							4,724		571	571			
811904-10-1	SEACOR HOLDINGS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	290.000	7,602		7,371							7,371		231	231			
G7945M-10-7	SEAGATE TECHNOLOGY		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	952.000	44,500		47,352							47,352		(2,852)	(2,852)			
81211K-10-0	SEALED AIR CORP		05/19/2020	CITIGROUP GLOBAL MARKETS	225.000	6,736		5,560	8,962	(1,123)			(1,123)		5,560		1,177	1,177	36		
812578-10-2	SEATTLE GENETICS INC		05/12/2020	Various	1,842.000	303,411		118,629	210,467	(91,838)			(91,838)		118,629		184,783	184,783			
81282V-10-0	SEAWORLD ENTERTAINMENT INC		04/17/2020	GOLDMAN, SACHS & CO.	106.000	1,147		1,034							1,034		114	114			
J70746-13-6	SEKISUI HOUSE	B	06/09/2020	GOLDMAN, SACHS & CO.	22,900.000	432,012		420,249							420,249	(1,790)	13,552	11,762			
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	505.000	8,153		7,575							7,575		578	578			
816307-30-0	SELECTQUOTE INC		05/21/2020	STERN BROTHERS	100.000	2,736		2,000							2,000		736	736			
816851-10-9	SEMPRA ENERGY		05/12/2020	Various	3,516.000	433,880		312,115	532,604	(220,489)			(220,489)		312,115		121,766	121,766	7,076		
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC		05/12/2020	GOLDMAN, SACHS & CO.	1,390.000	48,223		47,733							47,733		490	490			
81725T-10-0	SENSIENT TECHNOLOGIES		06/01/2020	CITIGROUP GLOBAL MARKETS	55.000	2,767		2,393							2,393		374	374	21		
81752R-10-0	SERITAGE GROWTH PROPERTIES		05/20/2020	CITIGROUP GLOBAL MARKETS	397.000	3,027		3,265							3,265		(238)	(238)			
817565-10-4	SERVICE CORP. INTERNATIONAL		06/01/2020	CITIGROUP GLOBAL MARKETS	69.000	2,697		2,699							2,699		(2)	(2)	13		
81761L-10-2	SERVICE PROPERTIES TRUST		06/01/2020	CITIGROUP GLOBAL MARKETS	630.000	4,596		3,268							3,268		1,328	1,328	6		

SCHEDULE D - PART 4

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81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	10.000	283		270							270		13	13			
81762P-10-2	SERVICENOW INC		06/26/2020	Various	2,131.000	789,907		376,335	593,154	(228,484)			(228,484)		376,335		413,571	413,571			
81768T-10-8	SERVISFIRST BANCSHARES INC		06/01/2020	CITIGROUP GLOBAL MARKETS	81.000	2,716		2,390							2,390		326	326			
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	05/13/2020	Various	4,200.000	134,428		139,511	117,871	(8,133)			(8,133)	(1,388)	139,511	4,043	(9,127)	(5,084)	1,283		
819047-10-1	SHAKE SHACK INC		05/20/2020	CITIGROUP GLOBAL MARKETS	143.000	7,558		5,443							5,443		2,116	2,116			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	05/12/2020	Various	22,362.000	363,409		300,409							300,409	3,148	59,853	63,001	1,348		
824348-10-6	SHERWIN WILLIAMS CO		06/26/2020	Various	1,647.000	891,728		491,609	882,896	(462,502)			(462,502)		491,609		400,119	400,119	2,027		
82452J-10-9	SHIFT4 PAYMENTS INC CLASS A		06/05/2020	STERN BROTHERS	100.000	3,370		2,300							2,300		1,070	1,070			
S68043-47-0	SHIKOKU ELECTRIC POWER INC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	10,900.000	82,509		81,460							81,460	1,782	(734)	1,049	1,290		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	05/13/2020	Various	4,300.000	482,921		249,863	477,184	(173,157)			(173,157)	(54,164)	249,863	37,782	195,275	233,058	3,931		
S68046-82-0	SHIONOGI & CO	B	05/13/2020	Various	2,700.000	150,163		119,469							119,469	(932)	31,626	30,694	1,134		
J74358-14-4	SHISEIDO CO. LTD.	B	05/13/2020	Various	1,700.000	101,890		104,820	42,965	(7,155)			(7,155)	(361)	104,820	1,817	(4,747)	(2,930)	148		
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	06/26/2020	Various	1,170.000	843,234		173,753	457,872	(291,277)			(291,277)	(7,634)	173,753	(9,861)	679,342	669,481			
825690-10-0	SHUTTERSTOCK INC		05/20/2020	CITIGROUP GLOBAL MARKETS	40.000	1,451		1,286							1,286		165	165			
D69671-21-8	SIEMANS AG	B	06/26/2020	Various	2,462.000	248,562		243,766							243,766	(1,081)	5,877	4,797			
82669G-10-4	SIGNATURE BK NEW YORK NY		04/21/2020	CITIGROUP GLOBAL MARKETS	2,286.000	200,421		183,772							183,772		16,649	16,649			
H7631K-27-3	SIKA AG	B	05/13/2020	Various	1,205.000	202,806		147,118	226,291	(72,352)			(72,352)	(6,822)	147,118	4,963	50,725	55,688	1,846		
828806-10-9	SIMON PPTY GROUP INC		06/09/2020	Various	28,506.000	1,823,208		1,613,716	831,644						1,613,716		209,493	209,493	11,724		
829073-10-5	SIMPSON MANUFACTURING		04/17/2020	GOLDMAN, SACHS & CO.	60.000	3,804		3,719							3,719		85	85	14		
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	05/13/2020	GOLDMAN, SACHS & CO.	25,000.000	47,646		43,823							43,823	149	3,675	3,824			
82981J-10-9	SITE CENTERS CORP		06/01/2020	Various	45,545.000	240,887		237,521	254,351	(702)			(702)		237,521		3,367	3,367	8,397		
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		04/17/2020	GOLDMAN, SACHS & CO.	22.000	1,681		1,620							1,620		61	61			
W25381-14-1	SKAND ENSKILDA A	B	05/13/2020	Various	25,551.000	190,377		173,251							173,251	1,647	15,479	17,126			
830566-10-5	SKECHERS USA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	117.000	3,755		2,778							2,778		977	977			
830830-10-5	SKYLINE CORP.		04/17/2020	GOLDMAN, SACHS & CO.	143.000	2,406		2,242							2,242		164	164			
830879-10-2	SKYWEST INC		04/17/2020	GOLDMAN, SACHS & CO.	49.000	1,261		1,283							1,283		(22)	(22)	7		
83088M-10-2	SKYWORKS SOLUTIONS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,352.000	244,186		184,153	205,738	(89,985)			(89,985)		184,153		60,033	60,033	900		
78440X-10-1	SL GREEN REALTY CORP		05/01/2020	Various	3,582.000	161,850		153,437							153,437		8,413	8,413	1,057		
78442P-10-6	SLM CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	1,580.000	12,126		11,220							11,220		906	906	39		
78454L-10-0	SM ENERGY CO		05/20/2020	CITIGROUP GLOBAL MARKETS	2,258.000	8,162		2,884							2,884		5,279	5,279	23		
J75734-10-3	SMC CORP	B	06/26/2020	Various	1,000.000	485,505		315,255	370,205	(115,137)			(115,137)	(43,309)	315,255	33,985	136,266	170,250	1,337		
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	05/13/2020	GOLDMAN, SACHS & CO.	9,609.000	187,214		156,276	233,269	(111,365)			(111,365)	34,372	156,276	(29,493)	60,431	30,938	2,217		
831865-20-9	SMITH (A.O.)		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	877.000	36,969		33,957							33,957		3,012	3,012	210		
G82401-11-1	SMITHS GROUP PLC	B	05/13/2020	Various	17,989.000	266,238		191,389							191,389	1,688	73,160	74,848			
832696-40-5	SMUCKER J M CO COM NEW		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	759.000	88,053		89,076							89,076		(1,023)	(1,023)			
T8578L-10-7	SNAM RETE GAS	B	04/21/2020	CITIGROUP GLOBAL MARKETS	59,275.000	242,512		244,947							244,947	(5,652)	3,217	(2,435)			
83304A-10-6	SNAP INC CLASS A		05/12/2020	Various	5,840.000	102,350		72,650							72,650		29,701	29,701			
833034-10-1	SNAP ON IN C COM		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	109.000	13,521		11,364							11,364		2,156	2,156			
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	31,284.000	447,854		526,841							526,841	(12,156)	(66,831)	(78,987)			
F84941-12-3	SODEXO	B	05/13/2020	GOLDMAN, SACHS & CO.	2,279.000	149,000		132,203							132,203	(3,133)	19,930	16,797			
SBF5M0-K5-2	SOFTBANK CORP	B	04/21/2020	CITIGROUP GLOBAL MARKETS	200.000	2,585		2,546							2,546	(47)	85	38	67		
J75963-10-8	SOFTBANK GROUP CORP	B	05/13/2020	Various	15,100.000	646,500		407,951	634,571	(175,899)			(175,899)	(71,409)	407,951	57,648	180,902	238,550	2,709		

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
061720-20-7	SONOVA HOLDING AG	B	06/16/2020	CANCELLED TRADE	0.000																
S71560-36-1	SONOVA HOLDING AG	B	06/18/2020	Various	0.990	1,268		1,261							1,261	10	(3)	7			
S68215-06-0	SONY GROUP CORPORATION	B	05/13/2020	Various	14,160.000	918,963		244,692	964,326	(718,571)			(718,571)	(1,064)	244,692	5,041	669,231	674,271	2,732		
840441-10-9	SOUTH STATE CORP		04/17/2020	GOLDMAN, SACHS & CO.	130.000	7,057		7,635							7,635		(578)	(578)			
SBWSW5-D9-1	SOUTH32 LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	80,363.000	95,984		86,814							86,814	(2,839)	12,010	9,171	1,637		
842587-10-7	SOUTHERN CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,348.000	323,201		366,983							366,983		(43,782)	(43,782)	1,246		
844741-10-8	SOUTHWEST AIRLINES CO		06/03/2020	Various	930.000	31,245		33,117	40,701						33,117		(1,872)	(1,872)	278		
845467-10-9	SOUTHWESTERN ENERGY CO		06/01/2020	Various	1,077.000	3,013		1,871							1,871		1,142	1,142			
846819-10-0	SPARTAN MOTORS INC		06/01/2020	EXCHANGE	198.000	2,247		2,247							2,247				10		
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	203.000	8,649		7,322							7,322		1,327	1,327	152		
848577-10-2	SPIRIT AIRLINES INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	254.000	2,475		2,394							2,394		82	82			
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		04/17/2020	GOLDMAN, SACHS & CO.	328.000	8,752		8,577							8,577		175	175	205		
848637-10-4	SPLUNK INC		05/12/2020	Various	1,679.000	249,790		188,747	251,464	(62,717)			(62,717)		188,747		61,043	61,043			
85207U-10-5	SPRINT CORPORATION		04/01/2020	MERGER	4,712.000	40,546		40,617							40,617		(72)	(72)			
784635-10-4	SPX CORP		04/17/2020	GOLDMAN, SACHS & CO.	199.000	7,099		6,495							6,495		604	604			
78469X-10-7	SPX FLOW INC		06/01/2020	CITIGROUP GLOBAL MARKETS	94.000	3,072		2,671							2,671		401	401			
852234-10-3	SQUARE INC CLASS A		05/19/2020	Various	3,061.000	214,038		160,335	191,496	(19,324)			(19,324)		160,335		53,703	53,703			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		05/19/2020	Various	1,474.000	82,531		57,984	553	(88)			(88)		57,984		24,547	24,547	1		
G8842P-10-2	SSE PLC	B	05/13/2020	Various	17,244.000	264,743		242,223	328,611	(60,503)			(60,503)	(25,885)	242,223	3,604	18,916	22,520	5,132		
S07669-37-7	ST JAMESS PLACE PLC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	16,418.000	155,476		154,636	253,276	(49,430)			(49,430)	(19,951)	154,636	3,421	(2,581)	840			
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	05/13/2020	GOLDMAN, SACHS & CO.	28,640.000	137,654		136,293							136,293	(1,562)	2,924	1,362			
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	68,000.000	183,312		174,147							174,147	2,043	7,123	9,166	11,912		
854231-10-7	STANDEX INTERNATIONAL CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	190.000	9,774		8,927							8,927		847	847	42		
854502-10-1	STANLEY BLACK & DECKER INC		06/26/2020	Various	5,214.000	575,095		452,117	782,293	(399,943)			(399,943)		452,117		122,977	122,977	3,257		
85512C-10-5	STAR GROUP UNITS		06/01/2020	CITIGROUP GLOBAL MARKETS	902.000	7,175		6,855							6,855		320	320			
855244-10-9	STARBUCKS CORP		06/26/2020	Various	12,772.000	939,902		542,693	980,484	(571,214)			(571,214)		542,693		397,209	397,209	6,701		
85571B-10-5	STARWOOD PROPERTY TRUST INC		06/01/2020	CITIGROUP GLOBAL MARKETS	231.000	3,210		2,368							2,368		842	842	111		
857477-10-3	STATE STREET CORPORATION		05/12/2020	GOLDMAN, SACHS & CO.	512.000	29,047		29,181							29,181		(134)	(134)			
858155-20-3	STEELCASE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	141.000	1,562		1,392							1,392		170	170	10		
858586-10-0	STEPAN CO		04/17/2020	GOLDMAN, SACHS & CO.	68.000	6,399		6,015							6,015		384	384	19		
G8473T-10-0	STERIS		06/03/2020	Various	299.000	43,248		40,879	42,678	(4,384)			(4,384)		40,879		2,369	2,369	111		
556269-10-8	STEVEN MADDEN LTD		05/20/2020	CITIGROUP GLOBAL MARKETS	139.000	2,988		3,229							3,229		(241)	(241)	21		
860630-10-2	STIFEL FINANCIAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	63.000	2,869		2,601							2,601		269	269	11		
S68508-56-3	STOCKLAND	B	04/21/2020	CITIGROUP GLOBAL MARKETS	50,607.000	91,151		78,364	164,353	(32,926)			(32,926)	(514)	78,364	(6,917)	19,704	12,787	4,066		
862121-10-0	STORE CAPITAL CORP		06/01/2020	Various	640.000	11,819		11,597							11,597		222	222	224		
S71568-32-3	STRAUMANN HOLDING AG	B	06/09/2020	GOLDMAN, SACHS & CO.	153.000	127,163		125,886							125,886	709	567	1,277			
863667-10-1	STRYKER CORP		06/26/2020	Various	6,427.000	1,198,070		688,835	1,159,289	(652,087)			(652,087)		688,835		509,235	509,235	6,350		
J14406-13-6	SUBARU CORP	B	05/13/2020	Various	10,500.000	205,033		201,642							201,642	(1,533)	4,925	3,391	2,329		
J77282-11-9	SUMITOMO CORP NPV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	21,350.000	230,916		245,034	319,047	(48,519)			(48,519)	(14,722)	245,034	14,337	(28,456)	(14,118)	6,317		
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	05/07/2020	Various	78,100.000	759,591		747,672	244,741	(61,338)			(61,338)	5,127	747,672	(4,029)	15,948	11,919	9,859		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	05/13/2020	Various	56,600.000	1,424,190		1,375,219							1,375,219	(20,210)	69,181	48,971	44,499		
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	05/07/2020	BANK OF AMERICA/MERRILL LYNCH	5,800.000	163,560		162,897							162,897	2,435	(1,772)	663			

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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
866082-10-0	SUMMIT HOTEL PPTYS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	279.000	1,527		1,166							1,166		361	361			
86614U-10-0	SUMMIT MATERIALS INC CLASS A		05/20/2020	CITIGROUP GLOBAL MARKETS	508.000	7,069		7,276							7,276		(207)	(207)			
866674-10-4	SUN COMMUNITIES		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	1,984.000	247,028		247,702	252,468	(17,931)			(17,931)		247,702		(674)	(674)	2,829		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	05/13/2020	GOLDMAN, SACHS & CO.	8,500.000	107,269		112,077							112,077	594	(5,402)	(4,809)	1,369		
SB3NB1-P2-8	SUNCOR ENERGY INC	B	05/12/2020	Various	62,648.000	991,313		871,498	841,551	(179,287)			(179,287)	(46,243)	871,498	(8,428)	128,244	119,815	7,070		
Q8802S-10-3	SUNCORP GROUP LTD	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	21,497.000	122,531		120,126							120,126	5,504	(3,099)	2,405			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		04/29/2020	Various	14,119.000	130,480		106,039							106,039		24,440	24,440	706		
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	05/13/2020	GOLDMAN, SACHS & CO.	2,800.000	91,857		79,680							79,680	297	11,879	12,176			
784860-10-1	SVB FINANCIAL GROUP		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	271.000	49,081		44,372	8,284	(2,010)			(2,010)		44,372		4,708	4,708			
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	B	05/13/2020	Various	21,695.000	227,746		126,077	220,170	(111,492)			(111,492)	17,399	126,077	(14,430)	116,099	101,669			
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	23,303.000	181,244		188,648							188,648	(2,739)	(4,666)	(7,405)			
78489X-10-3	SVMK INC		05/20/2020	CITIGROUP GLOBAL MARKETS	68.000	1,328		749							749		579	579			
W94232-10-0	SWEDBANK AB	B	04/21/2020	CITIGROUP GLOBAL MARKETS	15,732.000	162,977		176,014	234,357	(17,405)			(17,405)	(979)	176,014	(10,640)	(2,397)	(13,037)			
H8431B-10-9	SWISS RE LTD	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	736.000	50,054		53,591							53,591	94	(3,632)	(3,537)			
871237-10-3	SYKES ENTERPRISES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	116.000	3,010		2,727							2,727		282	282			
87157D-10-9	SYNAPTICS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	128.000	8,249		7,407							7,407		841	841			
87165B-10-3	SYNCHRONY FINANCIAL		04/21/2020	CITIGROUP GLOBAL MARKETS	3,130.000	47,465		50,362	112,711	(39,282)			(39,282)		50,362		(2,896)	(2,896)	689		
87162W-10-0	SYNNEX CORP		04/17/2020	GOLDMAN, SACHS & CO.	35.000	2,739		2,559							2,559		180	180			
871607-10-7	SYNOPSYS INC		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	293.000	37,496		35,365	40,786	(5,421)			(5,421)		35,365		2,131	2,131			
871829-10-7	SYSCO CORP		05/12/2020	Various	7,195.000	354,495		277,572	537,790	(301,650)			(301,650)		277,572		76,923	76,923	5,658		
S68838-07-7	SYSMEX CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	800.000	59,097		50,443							50,443	(743)	9,397	8,654	228		
871851-10-1	SYSTEMAX INC		06/01/2020	CITIGROUP GLOBAL MARKETS	15.000	309		298							298		10	10			
74144T-10-8	T. ROWE PRICE GROUP		05/12/2020	Various	6,086.000	666,842		455,349	741,518	(279,790)			(279,790)		455,349		211,493	211,493	5,477		
S68701-00-2	TAISEI CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	7,100.000	230,010		196,896							196,896	(2,901)	36,015	33,114	3,646		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	05/13/2020	Various	11,700.000	413,996		399,801							399,801	3,676	10,519	14,194			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	848.000	102,472		99,766							99,766		2,706	2,706			
874696-10-7	TALLGRASS ENERGY GP ORD CLASS A		04/17/2020	MERGER	674.000	15,131		10,917							10,917		4,214	4,214			
875372-20-3	TANDEM DIABETES CARE INC		05/12/2020	GOLDMAN, SACHS & CO.	956.000	83,791		33,575	56,987	(23,412)			(23,412)		33,575		50,216	50,216			
875465-10-6	TANGER FACTORY OUTLETS		05/20/2020	CITIGROUP GLOBAL MARKETS	278.000	1,675		1,390							1,390		285	285	99		
87612G-10-1	TARGA RES CORP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	1,882.000	22,217		11,085							11,085		11,132	11,132	188		
87612E-10-6	TARGET CORP		06/26/2020	Various	4,969.000	559,913		480,253	549,123	(15,476)			(15,476)		480,253		79,660	79,660	2,827		
876664-10-3	TAUBMAN CENTERS INC		06/24/2020	Various	11,388.000	471,876		452,288							452,288		19,588	19,588	145		
G86954-10-7	TAYLOR WIMPEY PLC 25P	B	04/21/2020	CITIGROUP GLOBAL MARKETS	141,023.000	225,802		205,462	361,311	(81,761)			(81,761)	(28,460)	205,462	4,546	15,794	20,340			
SBJMY6-G0-1	TC ENERGY CORP	B	05/12/2020	Various	10,064.000	472,860		411,508	536,747	(104,602)			(104,602)	(20,636)	411,508	(16,191)	77,542	61,352	9,840		
872307-10-3	TCF FINANCIAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	193.000	5,154		4,373							4,373		781	781	68		
87236Y-10-8	TD AMERITRADE HOLDING CORP		05/12/2020	Various	2,828.000	104,209		96,470							96,470		7,739	7,739	268		
J82141-13-6	TDK CORP.	B	05/13/2020	GOLDMAN, SACHS & CO.	300.000	26,681		25,347							25,347	(280)	1,615	1,335			
H84989-10-4	TE CONNECTIVITY LTD		05/12/2020	Various	2,875.000	200,972		164,381	269,694	(91,116)			(91,116)		164,381		36,591	36,591	1,303		
878237-10-6	TECH DATA CORP		06/30/2020	MERGER	122.000	17,690		15,964							15,964		1,726	1,726			

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
87901J-10-5	TEGNA INC		06/01/2020	CITIGROUP GLOBAL MARKETS	338.000	3,990		3,671							3,671		319	319	24		
87918A-10-5	TELADOC HEALTH INC		06/01/2020	CITIGROUP GLOBAL MARKETS	249.000	43,229		27,893							27,893		15,336	15,336			
879360-10-5	TELEDYNE TECHNOLOGIES INC		05/12/2020	Various	192.000	58,384		59,113							59,113		(728)	(728)			
879382-10-9	TELEFONICA DE ESPANA		05/13/2020	Various	62,652.000	292,459		266,972							266,972	367	25,119	25,486			
R21882-10-6	TELENOR		05/05/2020	Various	23,135.000	341,775		321,494							321,494	(3,171)	23,452	20,281			
Q8975N-10-5	TELSTRA CORP NPV		04/21/2020	CITIGROUP GLOBAL MARKETS	55,788.000	108,322		104,825							104,825	4,384	(888)	3,497			
S71478-92-9	TEMENOS GROUP AG		05/26/2020	DISTRIBUTION	0.000	144		145							145						
88033G-40-7	TENET HEALTHCARE CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	352.000	7,886		5,069							5,069		2,818	2,818			
880345-10-3	TENNANT CO		06/01/2020	CITIGROUP GLOBAL MARKETS	22.000	1,311		1,132							1,132		179	179	1		
880349-10-5	TENNECO AUTOMOTIVE INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	715.000	3,736		2,013							2,013		1,723	1,723			
880770-10-2	TERADYNE I NC COM		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	769.000	40,091		41,657							41,657		(1,566)	(1,566)	68		
S68850-74-2	TERUMO CORP		05/13/2020	Various	11,400.000	379,879		315,379	407,536	(76,074)			(76,074)	(16,083)	315,379	20,074	44,426	64,500	1,259		
G87621-10-1	TESCO		04/21/2020	CITIGROUP GLOBAL MARKETS	123,563.000	359,790		342,686							342,686	5,499	11,605	17,104			
88160R-10-1	TESLA INC		05/12/2020	Various	1,148.000	910,910		503,361							503,361		407,549	407,549			
88162G-10-3	TETRA TECH INC		05/20/2020	CITIGROUP GLOBAL MARKETS	34.000	2,579		2,401							2,401		178	178	6		
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	05/12/2020	Various	15,918.000	169,128		142,944	155,996	(2,547)			(2,547)		142,944		26,185	26,185			
882508-10-4	TEXAS INST RS INC COM		06/26/2020	Various	6,827.000	778,246		502,849	691,355	(371,082)			(371,082)		502,849		275,396	275,396	9,837		
883203-10-1	TEXTRON IN C COM		05/12/2020	Various	3,141.000	78,922		82,137							82,137		(3,215)	(3,215)			
87240R-10-7	TFS FINANCIAL CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	120.000	1,774		1,832							1,832		(58)	(58)	34		
88322Q-10-8	TG THERAPEUTICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	45.000	827		443							443		385	385			
F9156M-10-8	THALES S.A.		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	766.000	55,474		53,035							53,035	(1,057)	3,495	2,438			
Q27740-10-4	THE A2 MILK COMPANY LTD		05/13/2020	GOLDMAN, SACHS & CO.	12.000	143		145							145	1	(3)	(2)			
H83949-14-1	THE SWATCH GROUP		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	848.000	160,743		149,060							149,060	(2,774)	14,457	11,683			
G8807B-10-6	THERAVANCE BIOPHARMA INC		04/17/2020	GOLDMAN, SACHS & CO.	34.000	906		786							786		121	121			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		05/12/2020	Various	4,758.000	1,579,414		646,273	1,545,731	(899,444)			(899,444)		646,273		933,141	933,141	1,951		
885160-10-1	THOR INDUSTRIES, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	43.000	3,751		1,814							1,814		1,938	1,938	17		
886547-10-8	TIFFANY + CO NEW COM		05/12/2020	GOLDMAN, SACHS & CO.	777.000	99,310		91,961							91,961		7,349	7,349	368		
887389-10-4	TIMKEN CO.		06/01/2020	CITIGROUP GLOBAL MARKETS	30.000	1,256		970							970		286	286	4		
872540-10-9	TJX COMPANIES INC		06/26/2020	Various	26,347.000	1,265,440		759,119	1,488,826	(834,189)			(834,189)		759,119		506,321	506,321	5,608		
872590-10-4	T-MOBILE US INC		05/12/2020	Various	2,561.260	234,717		172,727	162,957	(30,775)			(30,775)		172,727		61,990	61,990			
J86298-10-6	TOKIO MARINE HOLDINGS		05/13/2020	Various	18,400.000	771,345		572,722	1,036,021	(462,156)			(462,156)	(1,143)	572,722	12,672	185,951	198,622	14,544		
J86957-11-5	TOKYO ELECTRON		05/13/2020	Various	4,900.000	1,034,043		450,459	1,078,744	(578,393)			(578,393)	(49,892)	450,459	32,553	551,032	583,585	13,069		
889478-10-3	TOLL BROTHERS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	11.000	353		302							302		51	51			
890110-10-9	TOMPKINS FINANCIAL CORP		04/17/2020	GOLDMAN, SACHS & CO.	80.000	5,621		5,744							5,744		(123)	(123)			
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		06/09/2020	Various	6,155.530	221,956		171,375	179,372	(32,225)			(32,225)		171,375		50,581	50,581	946		
89055F-10-3	TOPBUILD CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	7.000	715		501							501		214	214			
891092-10-8	TORO CO.		04/07/2020	JEFFERIES & COMPANY, INC.	1,054.000	66,651		68,605	48,599						68,605		(1,954)	(1,954)	416		
S28972-22-2	TORONTO-DOMINION COM NPV		06/26/2020	Various	32,552.000	1,310,377		1,372,641	1,458,959	(368,458)			(368,458)	(35,713)	1,372,641	(68,077)	5,813	(62,264)	24,913		
J89752-11-7	TOSHIBA CORP NPV		05/13/2020	Various	5,600.000	140,237		123,284							123,284	(1,089)	18,042	16,952	435		
SB15C5-57-0	TOTAL SA EUR 2.5		05/13/2020	Various	17,694.000	614,798		571,836							571,836	620	42,343	42,963			

SCHEDULE D - PART 4

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89214P-10-9	TOWNE BANK		05/20/2020	CITIGROUP GLOBAL MARKETS	1,198.000	21,306		20,770							20,770		536	536	156		
S69005-46-0	TOYOTA INDUSTRIES CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	3,600.000	177,202		156,225							156,225	(2,302)	23,279	20,977	2,265		
J92676-11-3	TOYOTA MOTOR	B	04/21/2020	CITIGROUP GLOBAL MARKETS	6,900.000	420,406		415,515							415,515	9,091	(4,200)	4,891	6,515		
S69005-80-9	TOYOTA TSUSHO	B	04/21/2020	CITIGROUP GLOBAL MARKETS	10,000.000	216,872		226,492							226,492	(4,166)	(5,454)	(9,620)	3,961		
87266J-10-4	TPI COMPOSITES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	2.000	41		30							30		11	11			
892356-10-6	TRACTOR SUPPLY CO		05/12/2020	GOLDMAN, SACHS & CO.	447.000	48,510		24,232	41,768	(17,536)			(17,536)		24,232		24,279	24,279	156		
88339J-10-5	TRADE DESK INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	126.000	39,098		24,318							24,318		14,780	14,780			
892672-10-6	TRADEWEB MARKETS INC CLASS A		06/01/2020	CITIGROUP GLOBAL MARKETS	256.000	17,207		11,273							11,273		5,934	5,934	39		
G8994E-10-3	TRANE TECHNOLOGIES PLC		05/12/2020	Various	6,730.000	544,619		317,880							317,880		226,738	226,738	3,567		
893641-10-0	TRANSDIGM GROUP INC		06/26/2020	Various	491.000	182,896		185,968							185,968		(3,072)	(3,072)			
89374L-10-4	TRANSLATE BIO INC		05/20/2020	CITIGROUP GLOBAL MARKETS	28.000	538		276							276		262	262			
09194A-10-6	TRANSURBAN GROUP	B	05/13/2020	Various	88,463.000	785,526		590,551	927,180	(471,366)			(471,366)	134,737	590,551	(112,281)	307,257	194,975	17,508		
89417E-10-9	TRAVELERS COS INC		06/26/2020	Various	4,022.000	404,801		399,594	388,938	(137,590)			(137,590)		399,594		5,207	5,207	2,329		
89469A-10-4	TREEHOUSE FOODS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	70.000	3,738		3,091							3,091		647	647			
S61252-86-2	TREND MICRO INC	B	05/13/2020	GOLDMAN, SACHS & CO.	2,200.000	115,264		101,584							101,584	379	13,301	13,680			
89832Q-10-9	TRUIST FINANCIAL CORP		06/26/2020	Various	17,413.000	599,630		537,017	980,700	(319,371)			(319,371)		537,017		62,613	62,613	9,515		
89834J-10-5	TRUSTCO BANK CORP NY		06/01/2020	CITIGROUP GLOBAL MARKETS	650.000	4,053		3,029							3,029		1,024	1,024			
89840Z-10-2	TRUSTMARK CORP		04/17/2020	GOLDMAN, SACHS & CO.	258.000	6,314		6,011							6,011		303	303	59		
87305R-10-9	TTM TECHNOLOGIES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	190.000	2,235		1,965							1,965		271	271			
89989G-10-4	TUPPERWARE BRANDS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	1,279.000	4,163		2,474							2,474		1,689	1,689			
901109-10-8	TUTOR PERINI CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	490.000	5,461		3,197							3,197		2,263	2,263			
90138F-10-2	TWILIO INC CLASS A		05/12/2020	Various	1,390.000	205,441		118,553	136,609	(18,056)			(18,056)		118,553		86,888	86,888			
90184L-10-2	TWITTER INC		04/21/2020	CITIGROUP GLOBAL MARKETS	6,504.000	167,442		159,738	3,782	(424)			(424)		159,738		7,704	7,704			
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	1,370.000	6,596		5,433							5,433		1,163	1,163	56		
902252-10-5	TYLER TECHNOLOGIES		05/22/2020	Various	208.000	65,302		61,196	22,802	(751)			(751)		61,196		4,105	4,105			
902494-10-3	TYSON FOODS INC CLASS A		05/12/2020	Various	5,036.000	291,232		208,065	444,275	(229,454)			(229,454)		208,065		83,167	83,167	2,090		
902681-10-5	U G I CORP.		06/03/2020	Various	9,570.000	286,192		254,320							254,320		31,872	31,872			
90333L-20-1	U.S. CONCRETE INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	255.000	5,425		3,770							3,770		1,655	1,655			
90337L-10-8	U.S. PHYSICAL THERAPY INC		04/17/2020	GOLDMAN, SACHS & CO.	56.000	4,035		3,864							3,864		171	171	18		
90353T-10-0	UBER TECHNOLOGIES INC		05/12/2020	Various	3,875.000	119,226		73,276							73,276		45,949	45,949			
F9396N-10-6	UBISOFT ENTERTAINMENT	B	05/13/2020	GOLDMAN, SACHS & CO.	1,098.000	82,960		79,153							79,153	(1,876)	5,683	3,806			
H42097-10-7	UBS GROUP AG	B	05/13/2020	Various	38,776.000	385,880		327,844							327,844	(6,572)	64,609	58,037	4,538		
B93562-12-0	UCB	B	04/21/2020	CITIGROUP GLOBAL MARKETS	89.000	8,133		6,527							6,527	(151)	1,756	1,606			
90384S-30-3	ULTA BEAUTY INC		05/12/2020	GOLDMAN, SACHS & CO.	543.000	116,652		83,948							83,948		32,704	32,704			
90385V-10-7	ULTRA CLEAN HOLDINGS		05/20/2020	CITIGROUP GLOBAL MARKETS	66.000	1,304		1,109							1,109		195	195			
902788-10-8	UMB FINL CORP		04/17/2020	GOLDMAN, SACHS & CO.	182.000	8,236		8,441							8,441		(205)	(205)	56		
903002-10-3	UMH PROPERTIES INC		05/20/2020	CITIGROUP GLOBAL MARKETS	339.000	3,998		3,854							3,854		144	144	61		
B95505-18-4	UMICORE SA	B	05/13/2020	GOLDMAN, SACHS & CO.	2,044.000	83,995		69,303							69,303	(1,643)	16,334	14,692			
904214-10-3	UMPQUA HOLDINGS CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	852.000	9,240		9,287							9,287		(47)	(47)	179		

SCHEDULE D - PART 4

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SBYMXP-S7-5	UNICREDIT	B	05/05/2020	Various	73,145.000	526,524		572,824	732,369	(261,685)			(261,685)	(41,267)	572,824	7,137	(53,438)	(46,301)			
904708-10-4	UNIFIRST CORP.		04/17/2020	GOLDMAN, SACHS & CO.	40.000	6,512		6,044							6,044		468	468	10		
SB1527-V7-8	UNILEVER NV	B	05/13/2020	Various	15,222.000	743,761		527,640	875,351	(346,269)			(346,269)	(1,442)	527,640	(14,423)	230,544	216,121	5,753		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	05/13/2020	Various	9,192.000	466,132		390,582	529,765	(262,412)			(262,412)	123,228	390,582	(94,252)	169,802	75,550	3,754		
907818-10-8	UNION PACIFIC CORP		06/26/2020	Various	10,026.000	1,571,411		963,926	1,594,929	(844,382)			(844,382)		963,926		607,485	607,485	8,557		
SBZ6CZ-43-5	UNIPER SE	B	05/13/2020	GOLDMAN, SACHS & CO.	7,143.000	195,997		75,228	236,612	(180,274)			(180,274)	18,890	75,228	(6,967)	127,736	120,769	818		
909214-30-6	UNISYS CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	279.000	3,224		3,443							3,443		(219)	(219)			
S06928-61-8	UNITE GROUP PLC	B	06/05/2020	BANK OF AMERICA/MERRILL LYNCH	23,639.000	294,667		204,528							204,528	6,572	83,566	90,138			
910047-10-9	UNITED AIRLINES HOLDINGS INC		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	510.000	13,232		13,766	10,218	(964)			(964)		13,766		(534)	(534)			
910710-10-2	UNITED INSURANCE HOLDINGS CORP.		05/20/2020	CITIGROUP GLOBAL MARKETS	68.000	535		619							619		(83)	(83)	4		
911163-10-3	UNITED NATURAL FOODS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	6.000	127		55							55		72	72			
V96194-12-7	UNITED OVERSEAS BANK	B	05/13/2020	Various	52,300.000	731,470		708,619	1,027,214	(246,658)			(246,658)	(58,816)	708,619	4,995	17,857	22,851			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		05/12/2020	Various	5,858.000	544,498		564,671	402,569	(52,066)			(52,066)		564,671		(20,173)	(20,173)	3,473		
911363-10-9	UNITED RENTALS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	418.000	58,684		66,149							66,149		(7,465)	(7,465)			
912909-10-8	UNITED STATES STEEL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	179.000	1,444		1,129							1,129		314	314	2		
913017-10-9	UNITED TECHNOLOGIES CORP		04/07/2020	Various	19,895.430	1,382,950		1,384,648	1,167,529	(407,580)			(407,580)		1,384,648		(1,697)	(1,697)	5,731		
SB39J2-M4-8	UNITED UTILITIES GROUP	B	05/13/2020	GOLDMAN, SACHS & CO.	5,683.000	64,913		62,193							62,193	274	2,446	2,720			
91324P-10-2	UNITEDHEALTH GROUP INC		05/19/2020	Various	8,373.000	2,410,238		1,198,071	2,440,328	(1,259,854)			(1,259,854)		1,198,071		1,212,167	1,212,167	9,043		
91325V-10-8	UNITI GROUP INC		06/01/2020	CITIGROUP GLOBAL MARKETS	149.000	1,301		898							898		403	403	22		
91336L-10-7	UNIVAR SOLUTIONS INC		05/20/2020	CITIGROUP GLOBAL MARKETS	138.000	1,926		1,479							1,479		446	446			
913456-10-9	UNIVERSAL CORP VA		04/17/2020	GOLDMAN, SACHS & CO.	28.000	1,272		1,238							1,238		34	34	21		
91347P-10-5	UNIVERSAL DISPLAY CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	21.000	3,142		2,767							2,767		374	374	3		
913483-10-3	UNIVERSAL ELECTRONICS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	4.000	180		164							164		16	16			
913543-10-4	UNIVERSAL FST PRODS INC		04/17/2020	GOLDMAN, SACHS & CO.	234.000	8,877		8,702							8,702		174	174	28		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/03/2020	Various	352.000	32,993		34,876	45,764	(89)			(89)		34,876		(1,883)	(1,883)	69		
91544A-10-9	UPLAND SOFTWARE INC		05/20/2020	CITIGROUP GLOBAL MARKETS	14.000	421		375							375		46	46			
X9518S-10-8	UPM-KYMMENE	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	4,763.000	129,429		122,174	165,259	(42,518)			(42,518)	(567)	122,174	(2,949)	10,204	7,255	5,710		
917286-20-5	URSTADT BIDDLE CL A		04/17/2020	GOLDMAN, SACHS & CO.	478.000	6,135		6,740							6,740		(605)	(605)	134		
902973-30-4	US BANCORP		06/26/2020	Various	29,908.000	1,000,354		1,045,956	1,043,978	(325,831)			(325,831)		1,045,956		(45,602)	(45,602)	17,882		
90328M-10-7	USANA HEALTH SCIENCES INC		04/17/2020	GOLDMAN, SACHS & CO.	11.000	755		635							635		119	119			
91879Q-10-9	VAIL RESORTS INC		06/03/2020	Various	265.000	52,943		38,639	44,608	(9,592)			(9,592)		38,639		14,304	14,304	655		
SBDC5S-T8-2	VALEO SA	B	05/13/2020	GOLDMAN, SACHS & CO.	2,902.000	57,371		68,143							68,143	(262)	(10,510)	(10,772)			
91913Y-10-0	VALERO ENERGY CORP		05/01/2020	Various	11,048.000	544,770		495,767	934,346	(403,858)			(403,858)		495,767		49,003	49,003	9,873		
919794-10-7	VALLEY NATIONAL BANCORP		05/20/2020	CITIGROUP GLOBAL MARKETS	1,431.000	11,011		10,461							10,461		551	551	157		
920253-10-1	VALMONT INDUSTRIES INC		04/17/2020	GOLDMAN, SACHS & CO.	81.000	8,845		8,584							8,584		261	261	36		
92047W-10-1	VALVOLINE INC		06/01/2020	Various	9,496.000	139,350		124,435	200,869	(91)			(91)		124,435		14,915	14,915	1,073		
B9661T-11-3	VAN DE VELDE NV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	216.000	4,943		4,870	7,250	(1,858)			(1,858)	102	4,870	(214)	287	73			
92220P-10-5	VARIAN MEDICAL SYST		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	631.000	72,579		65,687							65,687		6,892	6,892			
922280-10-2	VARONIS SYSTEMS INC		04/17/2020	GOLDMAN, SACHS & CO.	132.000	8,376		8,404							8,404		(29)	(29)			
92240M-10-8	VECTOR GROUP LTD		04/17/2020	GOLDMAN, SACHS & CO.	231.000	2,207		2,176							2,176		31	31	46		
922475-10-8	VEEVA SYSTEMS INC CLASS A		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	426.000	82,154		75,078							75,078		7,076	7,076			

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
92276F-10-0	VENTAS INC		05/22/2020	Various	14,264.000	449,184		360,746							360,746		88,438	88,438	4,735		
92343X-10-0	VERINT SYSTEMS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	107.000	4,951		4,601							4,601		350	350			
92343E-10-2	VERISIGN INC.		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	686.000	144,431		141,831							141,831		2,600	2,600			
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		05/12/2020	Various	2,033.000	320,179		165,664	303,608	(137,945)			(137,945)		165,664		154,515	154,515	549		
92343V-10-4	VERIZON COMMUNICATIONS		05/12/2020	Various	39,058.000	2,162,953		1,807,224	2,264,616	(567,090)			(567,090)		1,807,224		355,729	355,729	44,783		
92532F-10-0	VERTEX PHARMACEUTICALS		05/12/2020	Various	2,287.000	621,694		224,860	453,008	(277,908)			(277,908)		224,860		396,834	396,834			
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	05/13/2020	Various	2,464.000	218,132		157,985	249,176	(107,771)			(107,771)	16,579	157,985	(13,955)	74,102	60,147	2,085		
918204-10-8	VF CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	2,784.000	148,481		150,559	277,453	(126,517)			(126,517)		150,559		(2,077)	(2,077)	1,336		
92556H-20-6	VIACOMCBS INC CLASS B		05/12/2020	Various	12,210.000	186,777		182,646							182,646		4,131	4,131	492		
92552V-10-0	VIASAT INC		04/17/2020	GOLDMAN, SACHS & CO.	64.000	2,628		2,299							2,299		329	329			
F5879X-10-8	VINCI	B	06/26/2020	Various	11,398.000	931,931		815,101	1,006,259	(410,351)			(410,351)	(16,885)	815,101	(3,876)	120,706	116,830			
92827P-10-2	VIRTUSA CORP		04/17/2020	GOLDMAN, SACHS & CO.	129.000	4,051		3,664							3,664		388	388			
92826C-83-9	VISA INC		05/12/2020	Various	11,708.000	2,087,522		860,818	2,199,933	(1,339,115)			(1,339,115)		860,818		1,226,704	1,226,704	3,512		
928298-10-8	VISHAY INTERTECHNOLOGY, INC		04/17/2020	GOLDMAN, SACHS & CO.	358.000	5,375		5,159							5,159		216	216	34		
92839U-20-6	VISTEON CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	31.000	2,262		1,448							1,448		814	814			
92840M-10-2	VISTRA CORP		05/12/2020	GOLDMAN, SACHS & CO.	2,811.000	51,231		36,234							36,234		14,997	14,997			
F97982-10-6	VIVENDI EUR5.50	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	7,044.000	150,517		148,270	204,156	(43,819)			(43,819)	(12,067)	148,270	4,984	(2,737)	2,247	3,890		
928563-40-2	VM WARE INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	328.000	41,581		31,436							31,436		10,146	10,146			
92857F-10-7	VOCERA COMMUNICATIONS INC		04/17/2020	GOLDMAN, SACHS & CO.	16.000	296		329							329		(34)	(34)			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	05/13/2020	Various	439,314.000	594,896		608,909	690,183	(57,486)			(57,486)	(38,189)	608,909	(1,119)	(12,894)	(14,013)	17,444		
928856-30-1	VOLVO AB-B SHS NPV	B	05/05/2020	Various	41,394.000	508,014		407,153	693,802	(429,746)			(429,746)	143,096	407,153	(85,034)	185,894	100,861			
SBBJPF-Y1-4	VONOVIA SE	B	04/21/2020	CITIGROUP GLOBAL MARKETS	1,930.000	93,323		86,806							86,806	(2,003)	8,520	6,517			
929042-10-9	VORNADO RLTY TR		05/19/2020	Various	2,136.000	76,349		75,578	8,512	(808)			(808)		75,578		772	772	1,744		
929089-10-0	VOYA FINANCIAL INC		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	933.000	35,778		37,833	52,992	(6,926)			(6,926)		37,833		(2,056)	(2,056)	131		
92918V-10-9	VROOM INC		06/09/2020	GOLDMAN, SACHS & CO.	300.000	12,066		6,600							6,600		5,466	5,466			
918284-10-0	VSE CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	192.000	4,881		3,477							3,477		1,404	1,404	17		
929160-10-9	VULCAN MAT LS CO COM		04/01/2020	BANK OF AMERICA/MERRILL LYNCH	388.000	41,560		41,931							41,931		(371)	(371)			
38388F-10-8	W R GRACE & CO NEW		06/01/2020	CITIGROUP GLOBAL MARKETS	82.000	4,280		2,919							2,919		1,361	1,361	49		
92936U-10-9	W. P. CAREY REIT INC		06/02/2020	BANK OF AMERICA/MERRILL LYNCH	7,820.000	491,215		472,719							472,719		18,497	18,497	617		
929740-10-8	WABTEC		05/12/2020	GOLDMAN, SACHS & CO.	1,467.000	78,055		70,607							70,607		7,448	7,448	176		
930059-10-0	WADDELL & REED FINANCIAL		06/01/2020	Various	276.000	3,549		3,141							3,141		408	408	69		
931427-10-8	WALGREENS BOOTS ALLIANCE		06/03/2020	Various	9,432.000	398,158		406,775							406,775		(8,617)	(8,617)	1,307		
93148P-10-2	WALKER & DUNLOP INC.		04/17/2020	GOLDMAN, SACHS & CO.	161.000	5,877		6,260							6,260		(383)	(383)			
931142-10-3	WALMART INC		05/12/2020	Various	12,928.000	1,607,936		862,135	1,536,364	(673,302)			(673,302)		862,135		745,801	745,801	16,716		
93627C-10-1	WARRIOR MET COAL INC		06/01/2020	CITIGROUP GLOBAL MARKETS	45.000	645		639							639		6	6			
94106B-10-1	WASTE CONNECTIONS INC		06/03/2020	Various	10,331.000	920,199		531,119	920,247	(403,717)			(403,717)		531,119		389,080	389,080	3,212		
94106L-10-9	WASTE MGMT INC DEL		06/26/2020	Various	9,183.000	914,179		580,608	857,207	(459,658)			(459,658)		580,608		333,571	333,571	5,005		
941848-10-3	WATERS CORPORATION		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	373.000	67,936		68,399	47,898	(3,960)			(3,960)		68,399		(463)	(463)			
94188P-10-1	WATERSTONE FINANCIAL INC		05/20/2020	CITIGROUP GLOBAL MARKETS	379.000	5,418		4,884							4,884		534	534	26		
942749-10-2	WATTS WATER TECHNOLOGIES INC		04/17/2020	Various	299.000	23,415		25,310							25,310		(1,895)	(1,895)	69		
94419L-10-1	WAYFAIR INC CLASS A		05/12/2020	Various	867.000	156,549		83,093							83,093		73,456	73,456			
947890-10-9	WEBSTER FINANCIAL CORP		06/01/2020	CITIGROUP GLOBAL MARKETS	505.000	13,919		11,351							11,351		2,567	2,567	202		

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	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
92939U-10-6	WEC ENERGY GROUP INC		05/05/2020	BANK OF AMERICA/MERRILL LYNCH	1,211.000	108,473		115,215							115,215		(6,742)	(6,742)			
948741-10-3	WEINGARTEN REALTY		04/17/2020	Various	14,741.000	195,801		212,713							212,713		(16,912)	(16,912)	40		
949746-10-1	WELLS FARGO CO		06/26/2020	Various	68,859.000	1,728,299		1,977,754	414,260	(49,896)			(49,896)		1,977,754		(249,455)	(249,455)	28,494		
95040Q-10-4	WELLTOWER INC		05/12/2020	Various	4,095.000	171,746		158,190							158,190		13,557	13,557			
95082P-10-5	WESCO INTERNATIONAL INC		06/25/2020	VARIOUS	0.120	4		5							5						
969488-36-9	WESFARMERS	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	16,325.000	387,799		332,282	475,092	(154,171)			(154,171)	12,556	332,282	(36,894)	92,411	55,517	7,494		
969579-95-1	WEST JAPAN RAILWAY	B	05/13/2020	Various	3,700.000	208,355		222,095							222,095	(1,092)	(12,648)	(13,740)	2,565		
955306-10-5	WEST PHARMACEUTICAL SERVICES		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	240.000	36,829		36,533							36,533		296	296	42		
957638-10-9	WESTERN ALLIANCE BANCORP		06/05/2020	Various	214.000	9,766		5,893							5,893		3,873	3,873	50		
958102-10-5	WESTERN DIGITAL CORP.		05/12/2020	Various	2,157.000	88,455		81,599							81,599		6,856	6,856			
959802-10-9	WESTERN UN CO COM		05/01/2020	BANK OF AMERICA/MERRILL LYNCH	1,396.000	24,649		23,816	37,385	(13,569)			(13,569)		23,816		833	833	314		
097417-10-1	WESTPAC BANKING CORP	B	05/13/2020	Various	35,877.000	364,279		347,724							347,724	4,584	11,971	16,555			
96145D-10-5	WESTROCK		05/12/2020	Various	10,131.000	255,293		264,472							264,472		(9,178)	(9,178)			
961765-10-4	WESTWOOD HOLDINGS GROUP		06/01/2020	CITIGROUP GLOBAL MARKETS	166.000	3,089		3,491							3,491		(402)	(402)			
96208T-10-4	WEX INC		06/01/2020	CITIGROUP GLOBAL MARKETS	50.000	7,617		5,228							5,228		2,389	2,389			
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	05/13/2020	Various	1,869.000	90,204		105,674							105,674	(22)	(15,448)	(15,470)			
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	34,000.000	133,835		139,932							139,932	319	(6,416)	(6,097)	4,080		
Y9553V-10-6	WHEELOCK AND CO	B	05/13/2020	GOLDMAN, SACHS & CO.	15,000.000	108,998		85,434	100,009	(14,316)			(14,316)	(259)	85,434	674	22,890	23,564	2,032		
963320-10-6	WHIRLPOOL CORP COM		05/12/2020	Various	1,650.000	172,498		141,570	31,276	(2,769)			(2,769)		141,570		30,928	30,928	254		
G9618E-10-7	WHITE MTNS INS GROUP LTD		04/17/2020	GOLDMAN, SACHS & CO.	11.000	9,744		10,010							10,010		(266)	(266)	11		
966084-20-4	WHITESTONE REIT		06/01/2020	CITIGROUP GLOBAL MARKETS	484.000	3,027		2,844							2,844		183	183	29		
968223-20-6	WILEY JOHN & SONS INC		04/17/2020	GOLDMAN, SACHS & CO.	151.000	5,533		5,661							5,661		(128)	(128)	51		
G96629-10-3	WILLIS TOWERS WATSON PLC		06/26/2020	Various	1,044.000	206,884		168,250	114,500	(43,982)			(43,982)		168,250		38,634	38,634	754		
974250-10-2	WINMARK CORP		05/20/2020	CITIGROUP GLOBAL MARKETS	5.000	656		637							637		19	19			
97650W-10-8	WINTRUST FINANCIAL CORP		04/17/2020	Various	2,009.000	69,272		66,016	116,134	(805)			(805)		66,016		3,257	3,257	459		
S75089-27-6	WIRECARD AG	B	06/26/2020	Various	2,232.000	107,000		234,560							234,560	(128)	(127,432)	(127,560)			
M98068-10-5	WIX.COM LTD	D	05/12/2020	GOLDMAN, SACHS & CO.	1,394.000	234,440		140,714							140,714		93,726	93,726			
978097-10-3	WOLVERINE WORLD WIDE, INC.		05/20/2020	CITIGROUP GLOBAL MARKETS	208.000	4,086		3,162							3,162		924	924	21		
980228-10-0	WOODSIDE PETROLEUM	B	05/13/2020	Various	64,684.000	872,672		720,931							720,931	33,572	118,169	151,741			
S69812-39-4	WOOLWORTHS GROUP LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	6,171.000	140,908		121,938	156,859	(38,945)			(38,945)	4,024	121,938	(11,653)	30,624	18,971	1,791		
98138H-10-1	WORKDAY INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,044.000	338,007		318,218							318,218		19,789	19,789			
98139A-10-5	WORKIVA INC CLASS A		04/17/2020	GOLDMAN, SACHS & CO.	22.000	737		645							645		92	92			
981811-10-2	WORTHINGTON INDUSTRIES, INC.		06/01/2020	CITIGROUP GLOBAL MARKETS	165.000	4,789		4,331							4,331		458	458	40		
98311A-10-5	WYNDHAM HOTELS RESORTS INC		06/01/2020	CITIGROUP GLOBAL MARKETS	151.000	7,051		4,758							4,758		2,293	2,293	48		
98310W-10-8	WYNDHAM WORLDWIDE CORP COM		06/01/2020	CITIGROUP GLOBAL MARKETS	142.000	4,629		3,256							3,256		1,373	1,373	10		
983134-10-7	WYNN RESORTS LTD COM		05/12/2020	Various	1,227.000	97,953		86,381							86,381		11,572	11,572			
98389B-10-0	XCEL ENERGY INC		05/12/2020	Various	19,533.000	1,203,062		573,290	1,240,150	(666,860)			(666,860)		573,290		629,772	629,772	16,310		
98401F-10-5	XENCOR INC		06/01/2020	CITIGROUP GLOBAL MARKETS	213.000	6,487		6,365							6,365		122	122			
984017-10-3	XENIA HOTELS RESORTS REIT INC		06/01/2020	Various	954.000	8,708		7,811							7,811		897	897	217		
98421M-10-6	XEROX HOLDINGS CORP		06/03/2020	Various	8,004.000	135,468		151,596	245,997	(114,158)			(114,158)		151,596		(16,128)	(16,128)	3,669		
983919-10-1	XILINX INC COM		05/12/2020	Various	1,186.000	99,566		102,376							102,376		(2,810)	(2,810)	149		
983793-10-0	XPO LOGISTICS INC		05/12/2020	Various	2,628.000	178,606		128,115	209,452	(64,281)			(64,281)		128,115		50,491	50,491			
984241-10-9	Y MABS THERAPEUTICS INC		05/26/2020	GOLDMAN, SACHS & CO.	758.000	29,505		19,784							19,784		9,721	9,721			

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
J95468-12-0	YAKULT HONSHA CO	B	05/13/2020	Various	2,300.000	140,161		124,954							124,954	(1,064)	16,271	15,207	413		
SB1DGK-S9-7	YAMAGUCHI FINANCIAL GROUP INC	B	05/13/2020	GOLDMAN, SACHS & CO.	23,400.000	121,438		122,329							122,329	3,143	(4,034)	(892)	2,215		
J95732-10-3	YAMAHA CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	3,300.000	139,516		118,220							118,220	(1,742)	23,038	21,296	863		
J96612-11-4	YAMATO HOLDINGS CO LTD	B	05/13/2020	GOLDMAN, SACHS & CO.	2,400.000	43,965		42,772							42,772	(473)	1,665	1,193			
R9900C-10-6	YARA INTL ASA CMN STK	B	05/05/2020	BANK OF AMERICA/MERRILL LYNCH	3,768.000	124,023		110,441							110,441	(989)	14,571	13,582			
J9690T-10-2	YASKAWA ELECTRIC CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	3,600.000	118,471		99,241							99,241	2,550	16,680	19,229			
985817-10-5	YELP INC		05/20/2020	CITIGROUP GLOBAL MARKETS	59.000	1,287		1,064							1,064		223	223			
98585N-10-6	YEXT INC		04/17/2020	GOLDMAN, SACHS & CO.	113.000	1,386		1,151							1,151		234	234			
987184-10-8	YORK WATER CO		04/17/2020	GOLDMAN, SACHS & CO.	30.000	1,320		1,304							1,304		16	16			
988498-10-1	YUM! BRANDS INC		05/12/2020	Various	7,586.000	635,420		372,521	764,138	(391,616)			(391,616)		372,521		262,898	262,898	3,565		
J95402-10-3	Z HOLDINGS CORP	B	05/13/2020	GOLDMAN, SACHS & CO.	12,100.000	49,971		37,678							37,678	(555)	12,848	12,293	827		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		05/12/2020	GOLDMAN, SACHS & CO.	401.000	93,836		77,333							77,333		16,503	16,503			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		05/12/2020	Various	1,983.000	220,926		200,740	227,514	(70,108)			(70,108)		200,740		20,185	20,185	834		
989701-10-7	ZIONS BANCORPORATION NA		05/12/2020	GOLDMAN, SACHS & CO.	7,010.000	196,530		200,837							200,837		(4,307)	(4,307)	2,383		
98978V-10-3	ZOETIS INC		06/26/2020	Various	5,571.000	711,498		384,678	605,766	(351,659)			(351,659)		384,678		326,820	326,820	1,870		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	1,284		1,119							1,119		165	165			
SB292R-C1-9	ZOZO INC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	2,900.000	45,116		38,978							38,978	853	5,285	6,138	410		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	06/26/2020	Various	4,601.000	1,414,676		1,142,182	1,634,985	(765,655)			(765,655)	52,781	1,142,182	(18,816)	291,310	272,494	53,360		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						452,512,734	XXX	317,575,572	361,156,164	(161,787,795)			(161,787,795)	1,543,565	317,570,590	(1,930,431)	136,872,574	134,942,144	3,277,118	XXX	XXX
22530K-10-8	CREATIVE SCIENCE PPTYS INC NPV		05/27/2020	EXCHANGE	1,750,000.000	26,250,000		26,250,000	26,359,375	(109,375)			(109,375)		26,250,000						
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						26,250,000	XXX	26,250,000	26,359,375	(109,375)			(109,375)		26,250,000					XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	05/04/2020	BANK OF AMERICA/MERRILL LYNCH	58,600.000	3,030,286		2,923,554							2,923,554		106,732	106,732			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	05/04/2020	BANK OF AMERICA/MERRILL LYNCH	34,100.000	1,451,690		1,380,027							1,380,027		71,663	71,663			
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		05/04/2020	BANK OF AMERICA/MERRILL LYNCH	95,294.000	6,018,508		5,451,770							5,451,770		566,738	566,738	25,647		
464286-50-9	ISHARES MSCI CANADA ETF	C	05/04/2020	BANK OF AMERICA/MERRILL LYNCH	5,800.000	138,111		126,730							126,730		11,381	11,381			
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	06/30/2020	Various	821,836.000	41,994,096		39,279,644	37,341,033	(8,189,544)			(8,189,544)		39,279,644		2,714,452	2,714,452	194,891		
78462F-10-3	SPDR S&P 500 ETF TRUST		06/09/2020	Various	753,385.000	239,195,951		228,644,938	19,955	(763)			(763)		228,644,938		10,551,013	10,551,013	11,429		
9499999. Subtotal - Common Stocks - Mutual Funds						291,828,640	XXX	277,806,663	37,360,988	(8,190,307)			(8,190,307)		277,806,663		14,021,978	14,021,978	231,967	XXX	XXX
9799997. Total - Common Stocks - Part 4						770,591,375	XXX	621,632,234	424,876,527	(170,087,477)			(170,087,477)	1,543,565	621,627,253	(1,930,431)	150,894,552	148,964,121	3,509,085	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						770,591,375	XXX	621,632,234	424,876,527	(170,087,477)			(170,087,477)	1,543,565	621,627,253	(1,930,431)	150,894,552	148,964,121	3,509,085	XXX	XXX
9899999. Total - Preferred and Common Stocks						778,747,984	XXX	629,698,563	432,929,713	(170,087,302)	26,263		(170,061,039)	1,514,168	629,731,081	(1,919,458)	150,936,361	149,016,902	3,782,138	XXX	XXX
9999999 - Totals						6,688,407,715	XXX	6,425,956,969	2,992,954,124	(163,986,738)	(8,749,995)		(172,736,733)	1,514,168	6,391,827,275	(1,900,757)	294,542,069	292,641,312	86,084,238	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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
PUT OPTION ON DEC20 SPX @2900	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/02/2020	12/18/2020	2,450	754,800,900	2,900.00		43,179,130		40,902,750		40,902,750	(2,276,380)						0003
PUT OPTION ON DEC20 SPX @2900	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/12/2020	12/18/2020	2,450	745,120,950	2,900.00		49,552,676		40,902,750		40,902,750	(8,649,926)						0003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											92,731,806		81,805,500	XXX	81,805,500	(10,926,306)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											92,731,806		81,805,500	XXX	81,805,500	(10,926,306)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options											92,731,806		81,805,500	XXX	81,805,500	(10,926,306)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											92,731,806		81,805,500	XXX	81,805,500	(10,926,306)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
PUT OPTION ON DEC20 SPX @2750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/12/2020	12/18/2020	2,450	745,120,950	2,750.00		(39,311,926)		(31,274,250)		(31,274,250)	8,037,676						0003
PUT OPTION ON DEC20 SPX @2750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/02/2020	12/18/2020	2,450	754,800,900	2,750.00		(33,379,630)		(31,274,250)		(31,274,250)	2,105,380						0003
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(72,691,556)		(62,548,500)	XXX	(62,548,500)	10,143,056					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(72,691,556)		(62,548,500)	XXX	(62,548,500)	10,143,056					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options											(72,691,556)		(62,548,500)	XXX	(62,548,500)	10,143,056					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											(72,691,556)		(62,548,500)	XXX	(62,548,500)	10,143,056					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON KBH	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(82,368)			(104,271)		(104,271)	123,941		8,133			3FE	0001
SINGLE NAME CDS ON LEN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)			(67,455)		(67,455)	36,795		38,378			3FE	0001
SINGLE NAME CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)	1,667,717			(73,723)		(73,723)	258,607		(171,048)			1FE	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)			(157,123)		(157,123)	27,384		43,115			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		1,800,000	credit event/(1.0000)	154,560			64,167		64,167	98,828		(15,473)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/22/2017	06/20/2022		3,600,000	credit event/(1.0000)	258,243			128,334		128,334	193,471		(26,761)			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)			(186,740)		(186,740)	22,297		32,539			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)			(93,825)		(93,825)	71,678		21,958			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 TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(44,489)	(180,688)		(180,688)	31,849		26,074			3FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		2,550,000	credit event/(5.0000)	(191,198)		(64,458)	(99,977)		(99,977)	22,567		34,279			4FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		5,950,000	credit event/(1.0000)	121,557		(30,081)	(735)		(735)	40,119		(22,213)			4FE	0001
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		4,250,000	credit event/(1.0000)	440,856		(21,486)	712,588		712,588	595,853		(42,481)			4FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(35,389)	(30,937)		(30,937)	114,873		(28,506)			2FE	0001
SINGLE NAME CDS ON ENELIM	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023		10,000,000	credit event/(1.0000)	170,399		(50,556)	(180,593)		(180,593)	53,644		(16,843)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(25,278)	(22,098)		(22,098)	89,488		(27,797)			2FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		2,600,000	credit event/(1.0000)	113,409		(13,144)	68,644		68,644	120,459		(14,519)			3FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(63,194)	(99,298)		(99,298)	279,240		24,077			4FE	0001
SINGLE NAME CDS ON NAB	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(219,643)		(50,556)	(273,409)		(273,409)	23,097		20,996			1FE	0001
SINGLE NAME CDS ON WSTP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(209,701)		(50,556)	(270,471)		(270,471)	10,755		20,046			1FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(65,722)	(372,824)		(372,824)	89,067		49,173			3FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2019	06/20/2021		5,000,000	credit event/(1.0000)	105,446		(25,278)	469,547		469,547	472,677		(26,398)			4FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/01/2019	06/20/2021		4,200,000	credit event/(1.0000)	89,674		(21,233)	394,419		394,419	397,672		(22,798)			4FE	0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		2,800,000	credit event/(5.0000)	(455,935)		(70,778)	(438,484)		(438,484)	13,969		43,677			3FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2019	12/20/2024		1,800,000	credit event/(5.0000)	(198,991)		(45,500)	(198,606)		(198,606)	121,888		19,124			4FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2019	12/20/2024		1,800,000	credit event/(5.0000)	(210,830)		(45,500)	(198,606)		(198,606)	120,707		20,305			4FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		2,600,000	credit event/(5.0000)	(359,892)		(65,722)	(277,628)		(277,628)	173,660		34,866			4FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(5,056)	(34,817)		(34,817)	(5,689)		3,214			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(5,056)	(31,446)		(31,446)	(4,680)		2,968			2FE	0001
SINGLE NAME CDS ON DD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2020	06/20/2025		1,000,000	credit event/(1.0000)		(32,585)	(78)	(32,507)		(32,507)	60		18			1FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(671,235)	(32,585)	(1,269,275)	(1,588,560)	XXX	(1,588,560)	3,594,276		28,100			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(671,235)	(32,585)	(1,269,275)	(1,588,560)	XXX	(1,588,560)	3,594,276		28,100			XXX	XXX
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (912828G38)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		22,750	(54,608)		(138,529)			13,864		4,500,000	3FE	

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)
CDS INDEX ON CDX.NA.IG.33.V1	12607@FQ8, 12607@FR6, 12607@FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (9128100Z4, 9128282A7, 9128282R0, 9128283W8, 9128284F4, 9128284M9, 9128284N7, 9128284R8, 9128284V9, 9128285C0, 9128285M8, 9128286A3, 9128286B1, 9128286F2, 9128286L9, 9128286X3, 9128287B0, 912828J27, 912828K74, 912828M56, 912828P46, 912828R36, 912828U24, 912828V98, 912828X88, 912828XB1, 912828XZ8, 912828YB0, 912828YG9, 912828YS3, 912828YU8, 912828Z94, 912828ZB9, 912828ZC7, 912828ZN3)		Credit	ICE CLEAR CREDIT ... 549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)		6,157,089	902,778	5,706,657		2,975,000			(450,432)		250,000,000	2FE	
CDS INDEX ON CDX.NA.IG.33.V1	12607@FQ8, 12607@FR6, 12607@FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (9128100Z4, 9128282A7, 9128282R0, 9128283W8, 9128284F4, 9128284M9, 9128284N7, 9128284R8, 9128284V9, 9128285C0, 9128285M8, 9128286A3, 9128286B1, 9128286F2, 9128286L9, 9128286X3, 9128287B0, 912828J27, 912828K74, 912828M56, 912828P46, 912828R36, 912828U24, 912828V98, 912828X88, 912828XB1, 912828XZ8, 912828YB0, 912828YG9, 912828YS3, 912828YU8, 912828Z94, 912828ZB9, 912828ZC7, 912828ZN3)		Credit	ICE CLEAR CREDIT ... 549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)		6,163,609	902,778	5,712,699		2,975,000			(450,909)		250,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

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

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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)
CDS INDEX ON CDX.NA.IG.33.V1	126076FQ8, 126076FR6, 126076FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (912810QZ4, 9128282A7, 9128282R0, 9128283W8, 9128284F4, 9128284M9, 9128284N7, 9128284R8, 9128284V9, 9128285C0, 9128285M8, 9128286A3, 9128286B1, 9128286F2, 9128286L9, 9128286X3, 9128287B0, 912828J27, 912828K74, 912828M56, 912828P46, 912828R36, 912828U24, 912828V98, 912828X88, 912828XB1, 912828XZ8, 912828YB0, 912828YG9, 912828YS3, 912828YU8, 912828Z94, 912828ZB9, 912828ZC7, 912828ZN3)		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	03/04/2020	12/20/2024		250,000,000	1.0000/(credit event)		5,090,008	1,875,000	4,747,723		2,975,000			(342,285)		250,000,000	2FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										(137,944)	17,410,706	3,703,306	16,112,472	XXX	8,786,471			(1,229,762)		754,500,000	XXX	XXX
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	45102*AR3 - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security - (912810SJ8, 9128284V9, 912828XT2, 912828YG9)		FIXED INCOME/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2020	09/20/2020		50,000,000	IBOXHY(US0003M)			(173,347)			660,658					118,495		
1209999999. Subtotal - Swaps - Replication - Total Return												(173,347)		XXX	660,658					118,495	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(137,944)	17,410,706	3,529,958	16,112,472	XXX	9,447,130			(1,229,762)		754,618,495	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										(809,178)	17,378,120	2,434,031	14,523,912	XXX	7,197,911	3,594,276		(1,201,662)		754,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return												(173,347)		XXX	660,658					118,495	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(809,178)	17,378,120	2,260,683	14,523,912	XXX	7,858,570	3,594,276		(1,201,662)		754,618,495	XXX	XXX
FX FORWARD (0.7492 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		25,693,745	(0.74920 GBP) / 1 USD				1,901,038		1,901,038		1,860,478			46,588		0002
FX FORWARD (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		4,041,260	(1.23723 CAD) / 1 USD				369,342		369,342		187,021			9,693		0002
FX FORWARD (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		2,255,826	(0.73143 GBP) / 1 USD				216,429		216,429		160,055			4,090		0002
FX FORWARD 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		1,146,511	0.73265 GBP / (1 USD)				(108,273)		(108,273)		(81,462)			2,079		0002
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				3,338,090		3,338,090		745,733			148,119		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				388,604		388,604		104,548			20,861		0002

SCHEDULE DB - PART A - SECTION 1

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

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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 (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,556,525	(0.77453 EUR) / 1 USD				1,667,284		1,667,284		297,784			64,646		0002
FX FORWARD (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,555,751	(0.77457 EUR) / 1 USD				1,666,512		1,666,512		297,768			64,642		0002
FX FORWARD (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		1,646,098	(0.72292 GBP) / 1 USD				175,252		175,252		115,644			2,985		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				1,336,406		1,336,406		393,706			78,709		0002
FX FORWARD 1.299 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	09/22/2020		522,706	1.29900 CAD / (1 USD)				(24,078)		(24,078)		(25,076)			1,254		0002
FX FORWARD (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		16,756,930	(0.77878 EUR) / 1 USD				1,958,408		1,958,408		402,670			87,160		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	(0.74657 EUR) / 1 USD				558,305		558,305		165,306			33,051		0002
FX FORWARD (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		26,870,677	(0.77854 EUR) / 1 USD				3,111,705		3,111,705		698,972			150,335		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				1,730,586		1,730,586		643,926			126,041		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				526,451		526,451		393,152			40,154		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				1,048,217		1,048,217		236,309			51,244		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				121,994		121,994		91,038			5,586		0002
FX FORWARD (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	11/30/2021		5,637,467	(0.73990 GBP) / 1 USD				469,373		469,373		453,849			33,579		0002
FX FORWARD (1.334 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2018	09/22/2020		1,229,415	(1.33396 CAD) / 1 USD				25,094		25,094		60,160			2,949		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	(0.78008 EUR) / 1 USD				132,435		132,435		53,766			10,809		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				30,481		30,481		8,383			1,817		0002
FX FORWARD (0.8353 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	09/30/2021		12,241,207	(0.83533 EUR) / 1 USD				630,803		630,803		318,393			68,487		0002
FX FORWARD (0.8308 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021		551,284	(0.83078 EUR) / 1 USD				32,021		32,021		13,258			2,867		0002
FX FORWARD 1.3211 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	09/22/2020		841,346	1.32109 CAD / (1 USD)				(25,119)		(25,119)		(40,873)			2,018		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / (1 USD)				(33,231)		(33,231)		(19,660)			3,971		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				16,863		16,863		19,233			1,149		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				19,292		19,292		10,088			2,184		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				28,576		28,576		18,120			3,580		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(52,714)		(52,714)		(53,340)			5,374		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		2,961,449	(0.74903 GBP) / 1 USD				207,351		207,351		256,865			23,031		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		8,876,594	(0.81578 EUR) / 1 USD				563,329		563,329		337,932			69,032		0002
FX FORWARD 1.3035 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2019	09/22/2020		1,707,477	1.30350 CAD / (1 USD)				(73,024)		(73,024)		(82,125)			4,096		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				42,848		42,848		18,728			4,055		0002
FX FORWARD (0.8373 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	07/30/2021		2,653,695	(0.83732 EUR) / 1 USD				134,534		134,534		63,826			13,803		0002

SCHEDULE DB - PART A - SECTION 1

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

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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 (0.771 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	01/31/2023		20,104,672	(0.77096 GBP) / 1 USD				854,593		854,593		1,785,620			161,747		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		534,205	(0.82178 EUR) / 1 USD				30,246		30,246		20,322			4,154		0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/30/2021		1,390,519	(0.84428 EUR) / 1 USD				57,563		57,563		36,167			7,780		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				6,640		6,640		21,934			1,267		0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		94,764	(0.77666 GBP) / 1 USD				3,403		3,403		8,376			737		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				5,015		5,015		2,973			644		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		101,970	(0.79435 GBP) / 1 USD				1,435		1,435		9,120			793		0002
FX FORWARD (0.8024 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		185,686	(0.80242 GBP) / 1 USD				1,280		1,280		15,132			863		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(4,172)		(4,172)		(3,949)			783		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		748,531	(0.84031 EUR) / 1 USD				26,549		26,549		28,407			5,821		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				4,072		4,072		21,986			2,146		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				22,872		22,872		25,640			5,546		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		582,126	0.83143 EUR / (1 USD)				(24,740)		(24,740)		(23,728)			4,810		0002
FX FORWARD (0.8735 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	07/30/2021		954,753	(0.87352 EUR) / 1 USD				9,332		9,332		22,976			4,966		0002
FX FORWARD (0.793 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2019	09/30/2022		27,874,611	(0.79301 GBP) / 1 USD				450,428		450,428		2,470,619			209,155		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		4,031,944	0.83408 EUR / (1 USD)				(159,111)		(159,111)		(164,273)			33,319		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		437,163	(0.78002 GBP) / 1 USD				13,883		13,883		38,726			3,400		0002
FX FORWARD (1.3252 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/25/2019	09/22/2020		885,123	(1.32523 CAD) / 1 USD				23,736		23,736		43,101			2,123		0002
FX FORWARD (0.8744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2019	07/30/2021		3,397,612	(0.87443 EUR) / 1 USD				29,701		29,701		81,765			17,672		0002
FX FORWARD (0.8717 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2019	05/28/2021		1,017,535	(0.87171 EUR) / 1 USD				13,492		13,492		22,423			4,852		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				39,163		39,163		62,757			3,695		0002
FX FORWARD (0.88 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	05/11/2021		2,893,277	(0.87997 EUR) / 1 USD				12,493		12,493		62,160			13,439		0002
FX FORWARD (0.8482 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2019	11/30/2022		19,159,283	(0.84815 EUR) / 1 USD				508,080		508,080		726,362			148,999		0002
FX FORWARD 0.7712 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	08/17/2020		1,406,882	0.77120 GBP / (1 USD)				(65,856)		(65,856)		(95,590)			2,551		0002
FX FORWARD 1.3296 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/26/2019	09/22/2020		86,492	1.32960 CAD / (1 USD)				(2,042)		(2,042)		(4,222)			207		0002
FX FORWARD 0.7578 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2019	01/31/2023		2,045,367	0.75781 GBP / (1 USD)				(120,157)		(120,157)		(180,112)			16,455		0002
FX FORWARD 0.763 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	11/30/2021		1,360,454	0.76298 GBP / (1 USD)				(74,518)		(74,518)		(111,739)			8,103		0002
FX FORWARD (0.9548 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2019	12/31/2020		2,169,116	(0.95476 CHF) / 1 USD				(29,352)		(29,352)		(5,879)			7,700		0002
FX FORWARD (0.8679 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	07/30/2021		1,901,107	(0.86791 EUR) / 1 USD				30,636		30,636		45,746			9,888		0002

SCHEDULE DB - PART A - SECTION 1

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FX FORWARD (0.8649 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	09/30/2021		487,931	(0.86487 EUR) / 1 USD				8,830		8,830		12,690			2,730		0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		1,016,558	(0.74171 GBP) / 1 USD				80,357		80,357		80,357			7,906		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				380,858		380,858		380,858			62,136		0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		2,711,377	(0.85122 EUR) / 1 USD				62,385		62,385		62,385			21,086		0002
FX FORWARD (9.7271 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2020	08/28/2020		4,081,911	(9.72713 SEK) / 1 USD				(182,672)		(182,672)		(182,672)			8,206		0002
FX FORWARD (9.7311 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2020	08/28/2020		186,927	(9.73109 SEK) / 1 USD				(8,445)		(8,445)		(8,445)			376		0002
FX FORWARD (0.7731 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2020	08/28/2020		12,435,319	(0.77312 GBP) / 1 USD				552,039		552,039		552,039			24,998		0002
FX FORWARD (0.7726 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2020	08/28/2020		9,240,502	(0.77261 GBP) / 1 USD				416,026		416,026		416,026			18,576		0002
FX FORWARD (0.7728 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2020	08/28/2020		27,083,519	(0.77279 GBP) / 1 USD				1,213,327		1,213,327		1,213,327			54,445		0002
FX FORWARD 0.887 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	05/11/2021		2,313,453	0.88698 EUR / (1 USD)				8,329		8,329		8,329			10,746		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)				(3,452)		(3,452)		(3,452)			1,154		0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		217,229	0.79639 GBP / (1 USD)				(2,510)		(2,510)		(2,510)			1,689		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				(3,212)		(3,212)		(3,212)			2,138		0002
FX FORWARD 9.7005 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	08/28/2020		642,131	9.70051 SEK / (1 USD)				26,902		26,902		26,902			1,291		0002
FX FORWARD 0.7979 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	08/28/2020		2,361,222	0.79789 GBP / (1 USD)				(32,562)		(32,562)		(32,562)			4,747		0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		610,976	0.86910 EUR / (1 USD)				(1,593)		(1,593)		(1,593)			4,751		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				(9,435)		(9,435)		(9,435)			12,631		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		2,527,235	0.86497 EUR / (1 USD)				(10,413)		(10,413)		(10,413)			20,884		0002
FX FORWARD 0.8031 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/31/2020	11/30/2021		825,514	0.80313 GBP / (1 USD)				(4,297)		(4,297)		(4,297)			4,917		0002
FX FORWARD (1230.82 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/24/2020	07/31/2020		15,843,096	(1230.82000 KRW)/1 USD				(413,607)		(413,607)		(413,607)			23,086		0002
FX FORWARD (1230.8 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/24/2020	07/31/2020		18,336,679	(1230.80000 KRW)/1 USD				(478,399)		(478,399)		(478,399)			26,719		0002
FX FORWARD (0.8021 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	07/31/2020		599,701	(0.80206 GBP) / 1 USD				5,263		5,263		5,263			874		0002
FX FORWARD (0.9044 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/29/2022		16,551,472	(0.90440 EUR) / 1 USD				(525,783)		(525,783)		(525,783)			111,956		0002
FX FORWARD (0.9126 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/30/2021		5,308,814	(0.91262 EUR) / 1 USD				(171,424)		(171,424)		(171,424)			24,225		0002
FX FORWARD (0.8026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	07/31/2020		10,582,897	(0.80256 GBP) / 1 USD				86,311		86,311		86,311			15,421		0002
FX FORWARD (0.8026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	07/31/2020		609,294	(0.80256 GBP) / 1 USD				4,969		4,969		4,969			888		0002
FX FORWARD (0.9138 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/30/2021		686,144	(0.91380 EUR) / 1 USD				(23,066)		(23,066)		(23,066)			3,131		0002
FX FORWARD (9.8795 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	07/31/2020		525,329	(9.87952 SEK) / 1 USD				(31,926)		(31,926)		(31,926)			765		0002
FX FORWARD (0.9196 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	07/31/2020		229,448	(0.91960 EUR) / 1 USD				(7,684)		(7,684)		(7,684)			334		0002

SCHEDULE DB - PART A - SECTION 1

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FX FORWARD (0.906 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/29/2022		2,650,037	(0.90602 EUR) / 1 USD				(89,070)		(89,070)		(89,070)			17,925		0002
FX FORWARD (0.9195 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2020	07/31/2020		369,770	(0.91949 EUR) / 1 USD				(12,338)		(12,338)		(12,338)			539		0002
FX FORWARD (0.8023 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2020	07/31/2020		542,221	(0.80225 GBP) / 1 USD				4,632		4,632		4,632			790		0002
FX FORWARD 0.81 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/11/2020	07/31/2020		101,230	0.81003 GBP / (1 USD)				109		109		109			148		0002
FX FORWARD (0.9234 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/11/2020	07/31/2020		41,152	(0.92340 EUR) / 1 USD				(1,554)		(1,554)		(1,554)			60		0002
FX FORWARD (0.9196 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/18/2020	07/31/2020		208,780	(0.91962 EUR) / 1 USD				(6,998)		(6,998)		(6,998)			304		0002
FX FORWARD 9.7611 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/18/2020	07/31/2020		307,240	9.76109 SEK / (1 USD)				14,767		14,767		14,767			448		0002
FX FORWARD 1226.36 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2020	07/31/2020		260,703	1226.36000 KRW/(1 USD)				5,837		5,837		5,837			380		0002
FX FORWARD 1.3867 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2020	09/22/2020		211,294	1.38669 CAD / (1 USD)				3,862		3,862		3,862			507		0002
FX FORWARD 0.8116 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2020	11/30/2021		1,521,614	0.81163 GBP / (1 USD)				8,049		8,049		8,049			9,063		0002
FX FORWARD 0.8167 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2020	08/17/2020		3,530,236	0.81665 GBP / (1 USD)				32,977		32,977		32,977			6,401		0002
FX FORWARD (0.8186 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2020	09/30/2022		875,888	(0.81859 GBP) / 1 USD				(13,504)		(13,504)		(13,504)			6,572		0002
FX FORWARD 0.91 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2020	07/31/2020		174,725	0.91000 EUR / (1 USD)				3,967		3,967		3,967			255		0002
FX FORWARD (0.81 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2020	07/31/2020		123,457	(0.80999 GBP) / 1 USD				(127)		(127)		(127)			180		0002
FX FORWARD (0.884 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/08/2020	07/31/2020		78,057	(0.88397 EUR) / 1 USD				511		511		511			114		0002
FX FORWARD (0.7879 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/08/2020	07/31/2020		274,153	(0.78787 GBP) / 1 USD				7,211		7,211		7,211			399		0002
FX FORWARD (9.2055 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/08/2020	07/31/2020		37,478	(9.20551 SEK) / 1 USD				434		434		434			55		0002
FX FORWARD (4.9104 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2020	09/18/2020		6,661,779	(4.91040 BRL) / 1 USD				721,728		721,728		721,728			15,594		0002
FX FORWARD (0.788 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2020	08/28/2020		596,466	(0.78797 GBP) / 1 USD				15,534		15,534		15,534			1,199		0002
FX FORWARD (0.7854 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		3,001,144	(0.78536 GBP) / 1 USD				75,533		75,533		75,533			23,339		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				10,627		10,627		10,627			16,768		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				(11,934)		(11,934)		(11,934)			3,853		0002
FX FORWARD (0.8637 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	03/24/2023		1,512,102	(0.86369 EUR) / 1 USD				8,443		8,443		8,443			12,495		0002
FX FORWARD (0.8786 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2020	04/30/2021		737,502	(0.87864 EUR) / 1 USD				4,472		4,472		4,472			3,365		0002
FX FORWARD (0.8665 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		890,988	(0.86645 EUR) / 1 USD				5,015		5,015		5,015			6,929		0002
FX FORWARD 0.9414 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2020	12/31/2020		690,479	0.94137 CHF / (1 USD)				(459)		(459)		(459)			2,451		0002
FX FORWARD 0.7988 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2020	11/30/2021		1,546,224	0.79884 GBP / (1 USD)				(16,244)		(16,244)		(16,244)			9,210		0002
FX FORWARD 1203.27 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/24/2020	07/31/2020		6,762,703	1203.27000 KRW/(1 USD)				21,266		21,266		21,266			9,854		0002
FX FORWARD 0.803 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2020	01/31/2023		9,555,252	0.80301 GBP / (1 USD)				(28,140)		(28,140)		(28,140)			76,874		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)
1439999999. Subtotal - Forwards - Hedging Other													25,495,570	XXX	25,495,570		14,790,574			2,572,533	XXX	XXX
1479999999. Subtotal - Forwards													25,495,570	XXX	25,495,570		14,790,574			2,572,533	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(671,235)	20,007,665	(1,269,275)	43,164,010	XXX	43,164,010	2,811,026	14,790,574	28,100		2,572,533	XXX	XXX
1719999999. Subtotal - Replication										(137,944)	17,410,706	3,529,958	16,112,472	XXX	9,447,130			(1,229,762)		754,618,495	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										(809,178)	37,418,370	2,260,683	59,276,482	XXX	52,611,139	2,811,026	14,790,574	(1,201,662)		757,191,028	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	Equity options provide an offset to decreases in equity markets.

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
ESU0	632	94,775,733	FUTURE S&P500 EMINI SEP 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/18/2020	CME LCZ7XYGSLJUHFXXNXD88	06/12/2020	2,999.2320	3,090.2500	1,343,000		2,876,167				2,876,167	7,584,000	100/100	50
FAU0	117	20,055,715	FUTURE S&P MID 400 EMINI SEP 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/18/2020	CME LCZ7XYGSLJUHFXXNXD88	06/12/2020	1,714.1637	1,779.1000	271,440		759,755				759,755	1,755,000	100/100	100
MFSU0	221	19,382,986	FUTURE MSCI EAFE INDEX SEP 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/18/2020	ICE 5493004R83R1LVX2IL36	06/12/2020	1,754.1163	1,778.4000	(37,570)		268,334				268,334	1,944,800	100/100	50
RTYU0	487	32,959,453	FUTURE RUSSELL 2000 EMINI CME SEP 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/18/2020	CME LCZ7XYGSLJUHFXXNXD88	06/12/2020	1,353.5709	1,437.6000	350,640		2,046,108				2,046,108	3,116,800	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,927,510		5,950,364				5,950,364	14,400,600	XXX	XXX
FVU0	300	300,000	FUTURE US 5YR NOTE SEP 20	PENDING - FUTURE US 5YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - (912828R36)		Interest Rate	09/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	125.3891	125.7422	(9,375)					105,918	105,918	210,000		1,000
TUU0	350	700,000	FUTURE US 2YR NOTE SEP 20	PENDING - FUTURE US 2YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - (912828R36)		Interest Rate	09/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	110.3871	110.4141	5,467					18,882	18,882	140,000		2,000
TUU0	216	432,000	FUTURE US 2YR NOTE SEP 20	PENDING - FUTURE US 2YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - (912828R36)		Interest Rate	09/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	110.3871	110.4141	3,374					11,653	11,653	86,400		2,000
TYU0	594	594,000	FUTURE US 10YR NOTE SEP 20	PENDING - FUTURE US 10YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - (912810QU5, 912828R36)		Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	138.6775	139.1719	(92,813)					293,645	293,645	1,009,800		1,000
TYU0	277	277,000	FUTURE US 10YR NOTE SEP 20	PENDING - FUTURE US 10YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - (912810QU5, 912828R36)		Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/29/2020	139.0464	139.1719	(43,281)					34,749	34,749	470,900		1,000
1549999999. Subtotal - Long Futures - Replication												(136,628)					464,847	464,847	1,917,100	XXX	XXX
1579999999. Subtotal - Long Futures												1,790,882		5,950,364			464,847	6,415,212	16,317,700	XXX	XXX
RTYU0	180	12,181,755	FUTURE RUSSELL 2000 EMINI CME SEP 20	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/18/2020	CME LCZ7XYGSLJUHFXXNXD88	06/12/2020	1,353.5283	1,437.6000	(129,600)					(756,645)	(756,645)	1,152,000	0002	50
TYU0	450	450,000	FUTURE US 10YR NOTE SEP 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	138.6723	139.1719	70,313					(224,800)	(224,800)	765,000	0001	1,000
WNU0	9	9,000	FUTURE US ULTRA T-BOND SEP 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	217.2648	218.1563	9,281					(8,023)	(8,023)	95,400	0001	1,000
WNU0	100	100,000	FUTURE US ULTRA T-BOND SEP 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	217.2648	218.1563	103,125					(89,149)	(89,149)	1,060,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												53,119					(1,078,617)	(1,078,617)	3,072,400	XXX	XXX
1649999999. Subtotal - Short Futures												53,119					(1,078,617)	(1,078,617)	3,072,400	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,927,510		5,950,364				5,950,364	14,400,600	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												53,119					(1,078,617)	(1,078,617)	3,072,400	XXX	XXX
1719999999. Subtotal - Replication												(136,628)					464,847	464,847	1,917,100	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												1,844,001		5,950,364			(613,770)	5,336,595	19,390,100	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.
0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	87,755,864	(62,548,500)	87,755,864	83,962,140	(62,861,139)	83,962,140	19,390,100	19,390,100
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y	510,000	712,588	(53,034)	149,554	712,588	(53,034)	149,554		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	3,990,000	5,469,463	(1,450,145)	29,318	5,469,463	(1,450,145)	29,318	465,981	465,981
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y		8,156	(617,602)		8,156	(617,602)		568	
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	1,000,000	992,300	(627,478)		1,652,959	(627,478)	25,480	118,495	
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	16,940,000	18,814,995	(1,778,336)	96,659	18,814,995	(1,778,336)	96,659	1,039,331	1,039,331
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	2,590,000	4,223,003	(1,841,507)		4,223,003	(1,925,428)		5,566,653	5,358,149
0299999999. Total NAIC 1 Designation			25,030,000	30,220,504	(6,368,102)	275,531	30,881,162	(6,452,023)	301,011	7,191,028	6,863,461
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			8,055,167	16,167,080		8,111,913	8,925,000		869,833	750,000,000	750,000,000
0999999999 - Gross Totals			33,085,167	134,143,448	(68,916,602)	96,143,308	123,768,302	(69,313,162)	85,132,984	776,581,128	776,253,561
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				134,143,448	(68,916,602)						

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. E57ODZWZ7FF32TWEFA76	Cash		CASH	563,365	563,365	563,365		V
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6T-2	TREASURY NOTE	24,235,302	21,000,000	22,538,023	05/15/2029	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-YS-3	TREASURY NOTE	4,085,029	3,700,000	3,667,416	11/15/2029	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	Cash		CASH	31,731,390	31,731,390	31,731,390		I
0199999999 - Total				60,615,086	56,994,755	58,500,194	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)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Cash		CASH	510,000	510,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	16,940,000	16,940,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	3,990,000	3,990,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	2,590,000	2,590,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	1,000,000	1,000,000	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D8OTS2G29	Cash		CASH	8,055,167	8,055,167	XXX		V
0299999999 - Total				33,085,167	33,085,167	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		27,715,788	27,715,788	07/01/2020
9099999. Total - Cash (Schedule E Part 1 type)				27,715,788	27,715,788	XXX
9999999 - Totals				27,715,788	27,715,788	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (12,036,306) Book/Adjusted Carrying Value $ (12,036,360)
2. Average balance for the year Fair Value $ 29,410,132 Book/Adjusted Carrying Value $ 29,410,132
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 27,715,788 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
09248U-61-9	TREASURY TEMP FUND			1	1	09/30/2020
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			280,934,641	280,962,410	09/30/2020
85749P-10-1	STATE STREET CL INST LIQUID RSV			119,063,589	119,060,541	09/30/2020
38141W-23-2	FINANCIAL SQUARE MONEY MARKET					09/30/2020
90262Y-86-9	UBS SLCT PRIME PREFERRED			295,052	295,053	09/30/2020
4812C2-23-9	JPMORGAN US TREASURY PLUS CL CAP			922	922	09/30/2020
90262Y-76-0	UBS SELECT GOVERNMENT INS FUND			1	1	09/30/2020
4812A2-78-5	JPMORGAN FEDERAL MMKT-L			1	1	09/30/2020
4812C0-67-0	JPMORGAN US GOVT MM-CP			1	1	09/30/2020
857492-70-6	STATE STR INSTI US GOVT CL INST			1,752	1,752	09/30/2020
857492-55-7	STATE ST INST TR PL MM-INST			2,943	2,943	09/30/2020
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			12,046	12,046	09/30/2020
64106G-G6-4	NESTLE FINANCE INTERNATIONAL LTD			6,749,946	6,749,869	07/06/2020
68236A-G7-9	ONE GAS INC			1,999,966	1,999,950	07/07/2020
03028T-G1-0	AMERICAN TRANSMISSION CO			32,999,861	33,000,000	07/01/2020
45856W-G7-8	INTERCONTINENTAL EXCHANGE INC			13,499,606	13,499,663	07/07/2020
89233G-GE-0	TOYOTA MOTOR CREDIT CORP.			34,998,390	34,998,104	07/14/2020
68236A-G1-2	ONE GAS INC			4,999,990	5,000,000	07/01/2020
59562J-G6-5	MIDAMERICAN ENERGY COMPANY			28,643,305	28,646,403	07/06/2020
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			218,451,545	218,360,615	09/30/2020
61747C-84-8	MORGAN STANLEY INSTITUTIONAL LIQUI			1,987	1,987	09/30/2020
665279-80-8	NORRN CL INST TREASURY SHS			175,849,660	175,849,660	09/30/2020
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL			4,482	4,482	09/30/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				918,509,687	918,446,402	XXX
9999999 - Totals				918,509,687	918,446,402	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (325,243,716) — Book/Adjusted Carrying Value $ (325,388,278)
2. Average balance for the year — Fair Value $ 1,111,989,367 — Book/Adjusted Carrying Value $ 1,111,930,432

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BNY Mellon ..... New York, New York		0.010	3,459	80	(775,971,831)	(758,744,909)	(795,761,942)	XXX
Bank of New York Mellon ..... New York, New York					18,762,050	9,570,921	22,570,936	XXX
Bank of New York Mellon ..... New York, New York					82	82	1,266,018	XXX
Bank of Oklahoma ..... Tulsa, Oklahoma					236,794	341,071	300,076	XXX
Citibank, N.A. ..... New York, New York					61,857	43,512	587,944	XXX
Fifth Third Bank ..... Cincinnati, Ohio					271,129	833,000	690,410	XXX
First Hawaiian Bank ..... Honolulu, Hawaii					231,775	133,895	167,726	XXX
Manufacturers and Traders Trust Co. ..... Baltimore, Maryland					90,635	466,368	485,308	XXX
Branch Banking and Trust Co. ..... Richmond, Virginia					387,990	523,447	829,675	XXX
Capital One N.A. ..... New Orleans, Louisiana					413,197	554,891	497,402	XXX
Huntington National Bank ..... Columbus, Ohio					422,146	342,991	523,007	XXX
JP Morgan Chase Bank, N.A. ..... New York, New York					30,617,990	179,234,550	157,853,395	XXX
KeyBank National Association ..... Cleveland, Ohio					644,875	218,359	569,339	XXX
HSBC Bank, USA ..... Buffalo, New York					37,465	161,276	21,964	XXX
Regions Bank ..... Birmingham, Alabama					515,356	741,760	1,305,859	XXX
U.S. Bank, N.A. ..... St. Paul, Minnesota					445,382	864,467	1,119,693	XXX
Wells Fargo Bank, N.A. ..... Charlotte, North Carolina .					(82,693,347)	(94,646,657)	(84,163,380)	XXX
Wells Fargo Bank, N.A. ..... Charlotte, North Carolina .					641,122	450,507	7,005,784	XXX
Northrim Bank ..... Anchorage, Alaska					266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	3,459	80	(804,618,623)	(658,643,760)	(683,864,076)	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	3,459	80	(804,618,623)	(658,643,760)	(683,864,076)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	3,459	80	(804,618,623)	(658,643,760)	(683,864,076)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
	GRANBURY TEX INDPT SCH DIST		06/04/2020	5.000	08/01/2020	135,498	113	(100)
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						135,498	113	(100)
2499999. Total - U.S. Political Subdivisions Bonds						135,498	113	(100)
	BETHEL PARK PA MUN AUTH SWR RE		06/17/2020		09/01/2020	195,000		
	EL DORADO CALIF IRR DIST REV		06/16/2020	0.540	09/01/2020	360,000	43	
	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	0.890	09/01/2020	1,125,000	558	
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,680,000	601	
3199999. Total - U.S. Special Revenues Bonds						1,680,000	601	
	AMERICAN TRANSMISSION CO		06/30/2020		07/01/2020	33,000,000		138
	INTERCONTINENTAL EXCHANGE INC		06/30/2020		07/07/2020	13,499,663		56
	MIDAMERICAN ENERGY COMPANY		06/26/2020		07/06/2020	28,646,403		597
	NESTLE FINANCE INTERNATIONAL LTD		06/22/2020		07/06/2020	6,749,869		236
	ONE GAS INC		06/17/2020		07/01/2020	5,000,000		253
	ONE GAS INC		06/22/2020		07/07/2020	1,999,950		75
	TOYOTA MOTOR CREDIT CORP.		06/29/2020		07/14/2020	34,998,104		292
	ALLSTATE SHORT TERM POOL LLC		06/30/2020	0.250	07/31/2020	714,990,591	64,090	295,829
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						838,884,579	64,090	297,475
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						838,884,579	64,090	297,475
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						840,700,078	64,803	297,376
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						840,700,078	64,803	297,376
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		06/30/2020	0.110		2,315,797	205	135
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		06/01/2020	0.100		12,046	1	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,327,842	206	135
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		06/30/2020	0.390		218,451,545	56,482	81,542
61747C-84-8	MORGAN STANLEY INSTITUTIONAL LIQUI		06/01/2020	0.030		1,987	5	
665279-80-8	NORRN CL INST TREASURY SHS		06/29/2020	0.140		175,849,660	34,981	12,319
09248U-55-1	BLACKROCK TREASURY TRUST		06/29/2020	0.060				108
09248U-61-9	TREASURY TEMP FUND		06/26/2020	0.270		1		76,670
26188J-20-6	DREYFUS CASH MANAGEMENT INST		06/30/2020	0.300				45,466
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		06/25/2020	0.280				15
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		06/30/2020	0.400		280,934,641	22,610	
4812A2-78-5	JPMORGAN FEDERAL MMKT-L		06/24/2020	0.050		1		
4812C0-67-0	JPMORGAN US GOVT MM-CP		06/30/2020	0.090		1		
4812C2-23-9	JPMORGAN US TREASURY PLUS CL CAP		06/22/2020	0.140		922	23,664	
665279-20-4	NORRN INST PRIME OBL CLACL SS		06/29/2020	0.060				11
857492-55-7	STATE ST INST TR PL MM-INST		06/30/2020	0.110		2,943	4	1,520
857492-70-6	STATE STR INSTI US GOVT CL INST		06/25/2020	0.120		1,752	6,767	10,866
85749P-10-1	STATE STREET CL INST LIQUID RSV		06/26/2020	0.330		119,063,589	13,791	164,278
90262Y-76-0	UBS SELECT GOVERNMENT INS FUND		06/25/2020	0.090		1		
90262Y-86-9	UBS SLCT PRIME PREFERRED		06/30/2020	0.270		295,052	449	48,052
8699999. Subtotal - All Other Money Market Mutual Funds						794,602,096	158,753	440,847
8899999 - Total Cash Equivalents						1,637,630,016	223,762	738,358