



ANNUAL STATEMENT

For the Year Ended December 31, 2019
of the Condition and Affairs of the

FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code.....	0065, 0065 (Current Period) (Prior Period)	NAIC Company Code.....	21482	Employer's ID Number.....	05-0316605
Organized under the Laws of RI		State of Domicile or Port of Entry	RI	Country of Domicile	US
Incorporated/Organized.....	October 31, 1835	Commenced Business.....	October 31, 1835		
Statutory Home Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>				
Main Administrative Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			401-275-3000 <i>(Area Code) (Telephone Number)</i>	
Mail Address	P.O. Box 7500 .. Johnston .. RI .. US .. 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>				
Primary Location of Books and Records	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			401-275-3000 <i>(Area Code) (Telephone Number)</i>	
Internet Web Site Address	www.fmglobal.com				
Statutory Statement Contact	Michael Gariglio <i>(Name)</i> michael.gariglio@fmglobal.com <i>(E-Mail Address)</i>			401-415-1892 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>	

OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	Chairman & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Rachel Cope #	Vice President & Controller	4. Denise Anastasia Hebert	Vice President & Treasurer

OTHER	
Bret Nils Ahnell	Executive Vice President
Malcolm Craig Roberts	Executive Vice President
Deanna Ruth Fidler	Senior Vice President
Kevin Scott Ingram	Executive Vice President
Sanjay Chawla	Senior Vice President

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Daniel Lee Knotts	Thomas Alan Lawson	John Anderson Luke Jr
Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker	Israel Ruiz
Michel Giannuzzi	Glenn Rodney Landau	David Thomas Walton	

State of..... Rhode Island
County of..... Providence

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.

_____ (Signature) Thomas Alan Lawson _____ 1. (Printed Name) Chairman & Chief Executive Officer _____ (Title)	_____ (Signature) Jonathan Irving Mishara _____ 2. (Printed Name) Senior Vice President & Secretary _____ (Title)	_____ (Signature) Rachel Cope _____ 3. (Printed Name) Vice President & Controller _____ (Title)
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Subscribed and sworn to before me
This 25th day of February 2020
John A. Soares III Notary Public
Expires July 5, 2021

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 _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	433,479,739	2.4	433,479,739		433,479,739	2.4
1.02 All Other Governments.....	831,757,222	4.6	831,757,222		831,757,222	4.6
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	116,823,509	0.6	116,823,509		116,823,509	0.6
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	91,957,448	0.5	91,957,448		91,957,448	0.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	2,165,982,944	11.9	2,165,982,944		2,165,982,944	11.9
1.06 Industrial and Miscellaneous.....	1,451,743,990	8.0	1,451,743,990		1,451,743,990	8.0
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....	4,479,088	0.0	4,479,088		4,479,088	0.0
1.10 Unaffiliated Bank Loans.....	14,055,461	0.1	14,055,461		14,055,461	0.1
1.11 Total Long-Term Bonds.....	5,110,279,401	28.0	5,110,279,401	0	5,110,279,401	28.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....	4,388,762,210	24.0	4,388,762,210		4,388,762,210	24.0
3.02 Industrial and Miscellaneous Other (Unaffiliated).....		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	4,425,734,825	24.2	4,425,734,825		4,425,734,825	24.2
3.05 Mutual Funds.....	1,007,066,537	5.5	1,007,066,537		1,007,066,537	5.5
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	9,821,563,572	53.8	9,821,563,572	0	9,821,563,572	53.8
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	277,384,101	1.5	277,384,101		277,384,101	1.5
6.02 Cash Equivalents (Schedule E, Part 2).....	624,921,485	3.4	624,921,485	33,280,681	658,202,166	3.6
6.03 Short-Term Investments (Schedule DA).....	2,865,054	0.0	2,865,054		2,865,054	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	905,170,640	5.0	905,170,640	33,280,681	938,451,321	5.1
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	2,383,948,477	13.1	2,383,948,477		2,383,948,477	13.1
10. Receivables for Securities.....	550,403	0.0	550,403		550,403	0.0
11. Securities Lending (Schedule DL, Part 1).....	33,280,681	0.2	33,280,681	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	18,254,793,174	100.0	18,254,793,174	33,280,681	18,254,793,174	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	NONE	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
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:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,935,851,394
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	601,070,650	601,070,650
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	38,519,935	
5.2	Totals, Part 3, Column 9.....	1,197,627	39,717,562
6.	Total gain (loss) on disposals, Part 3, Column 19.....		38,482,328
7.	Deduct amounts received on disposals, Part 3, Column 16.....		214,491,134
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	16,682,323	
10.2	Totals, Part 3, Column 11.....		16,682,323
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		2,383,948,477
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,383,948,477

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		13,745,899,541
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,666,238,551
3.	Accrual of discount.....		5,337,165
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	2,729,045	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	1,746,241,887	
4.4	Part 4, Column 11.....	(377,588,970)	1,371,381,962
5.	Total gain (loss) on disposals, Part 4, Column 19.....		722,270,804
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		5,526,248,813
7.	Deduct amortization of premium.....		36,307,319
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(8,747,948)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	(943,322)	(9,691,270)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	8,345,455	
9.4	Part 4, Column 13.....		8,345,455
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		1,307,807
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....		14,931,842,973
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		14,931,842,973

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States.....	433,479,739	438,753,414	432,591,038	432,071,606
	2. Canada.....	702,705,387	707,304,113	706,297,931	695,850,000
	3. Other Countries.....	129,051,835	135,520,808	148,688,562	125,110,358
	4. Totals.....	1,265,236,961	1,281,578,335	1,287,577,531	1,253,031,964
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	116,823,509	122,021,708	123,501,433	104,620,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	91,957,448	95,499,710	97,762,558	85,085,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	2,165,982,944	2,231,008,519	2,219,227,963	2,030,728,596
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	966,820,652	1,007,255,538	973,130,650	971,235,827
	9. Canada.....	441,808,575	447,507,532	442,435,250	440,777,619
	10. Other Countries.....	61,649,312	63,764,134	61,953,531	62,395,687
	11. Totals.....	1,470,278,539	1,518,527,204	1,477,519,431	1,474,409,133
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	5,110,279,401	5,248,635,476	5,205,588,916	4,947,874,693
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,216,804,733	5,216,804,733	2,110,621,246	
	21. Canada.....				
	22. Other Countries.....	179,024,014	179,024,014	67,912,954	
	23. Totals.....	5,395,828,747	5,395,828,747	2,178,534,200	
Parent, Subsidiaries and Affiliates	24. Totals.....	4,425,734,825	4,425,734,825	1,715,829,066	
	25. Total Common Stocks.....	9,821,563,572	9,821,563,572	3,894,363,266	
	26. Total Stocks.....	9,821,563,572	9,821,563,572	3,894,363,266	
	27. Total Bonds and Stocks.....	14,931,842,973	15,070,199,048	9,099,952,182	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	1,249,967	288,592,947	98,899,544	703,738	44,033,541	XXX	433,479,737	8.5	342,849,423	7.0	433,479,737	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	1,249,967	288,592,947	98,899,544	703,738	44,033,541	XXX	433,479,737	8.5	342,849,423	7.0	433,479,737	0
2. All Other Governments												
2.1 NAIC 1.....	23,317,860	547,074,277	261,365,085			XXX	831,757,222	16.3	908,555,157	18.6	768,341,954	63,415,268
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	23,317,860	547,074,277	261,365,085	0	0	XXX	831,757,222	16.3	908,555,157	18.6	768,341,954	63,415,268
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	12,596,449	41,874,327	57,334,762	5,017,971		XXX	116,823,509	2.3	142,294,583	2.9	116,823,509	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	12,596,449	41,874,327	57,334,762	5,017,971	0	XXX	116,823,509	2.3	142,294,583	2.9	116,823,509	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		51,097,498	35,221,568	4,333,464		XXX	90,652,530	1.8	120,951,625	2.5	90,652,530	
4.2 NAIC 2.....		1,304,920				XXX	1,304,920	0.0		0.0	1,304,920	
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	52,402,418	35,221,568	4,333,464	0	XXX	91,957,450	1.8	120,951,625	2.5	91,957,450	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	40,109,736	331,857,931	638,282,478	261,327,693	854,810,526	XXX	2,126,388,364	41.6	1,961,465,675	40.2	2,126,388,364	
5.2 NAIC 2.....	588,610	11,884,212	24,510,512	4,006,954	2,584,292	XXX	43,574,580	0.9	58,166,388	1.2	43,574,580	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	40,698,346	343,742,143	662,792,990	265,334,647	857,394,818	XXX	2,169,962,944	42.4	2,019,632,063	41.4	2,169,962,944	0

SIO5

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	47,945,187	439,506,338	188,288,627	3,806,943	42,061,843	.XXX	721,608,938	14.1	669,618,758	13.7	647,907,618	73,701,320
6.2 NAIC 2.....	26,878,933	164,266,392	98,487,070	2,176,504		.XXX	291,808,899	5.7	344,552,394	7.1	276,835,201	14,973,698
6.3 NAIC 3.....	7,946,735	61,099,698	85,049,210	7,295,374	3,071,902	.XXX	164,462,919	3.2	126,506,144	2.6	70,882,546	93,580,373
6.4 NAIC 4.....	11,574,311	95,107,579	107,628,156	4,435,214		.XXX	218,745,260	4.3	135,795,752	2.8	64,499,136	154,246,124
6.5 NAIC 5.....	4,599,191	25,606,147	24,800,561	971,900	519,509	.XXX	56,497,308	1.1	40,492,229	0.8	10,241,692	46,255,616
6.6 NAIC 6.....	287,872	731,680				.XXX	1,019,552	0.0	2,213,250	0.0	170,625	848,927
6.7 Totals.....	99,232,229	786,317,834	504,253,624	18,685,935	45,653,254	.XXX	1,454,142,876	28.4	1,319,178,527	27.1	1,070,536,818	383,606,058
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX	46,384	46,384	0.0	41,936	0.0	46,384	
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX	4,432,704	4,432,704	0.1	12,738,415	0.3	4,432,704	
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	4,479,088	4,479,088	0.1	12,780,351	0.3	4,479,088	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						.XXX	0	0.0		0.0		
10.2 NAIC 2.....						.XXX	0	0.0		0.0		
10.3 NAIC 3.....		269,955	2,230,541			.XXX	2,500,496	0.0	3,294,600	0.1	2,500,496	
10.4 NAIC 4.....		6,226,516	5,328,449			.XXX	11,554,965	0.2	3,754,751	0.1	11,554,965	
10.5 NAIC 5.....						.XXX	0	0.0	667,000	0.0		
10.6 NAIC 6.....						.XXX	0	0.0		0.0		
10.7 Totals.....	0	6,496,471	7,558,990	0	0	.XXX	14,055,461	0.3	7,716,351	0.2	14,055,461	0

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....125,219,199	.....1,700,003,318	.....1,279,392,064	.....275,189,809	.....940,905,910	.....0	4,320,710,300	.....84.4	XXX.....	XXX.....	4,183,593,712	.....137,116,588
11.2 NAIC 2.....	(d).....27,467,543	.....177,455,524	.....122,997,582	.....6,183,458	.....2,584,292	.....46,384	336,734,783	.....6.6	XXX.....	XXX.....	321,761,085	.....14,973,698
11.3 NAIC 3.....	(d).....7,946,735	.....61,369,653	.....87,279,751	.....7,295,374	.....3,071,902	.....0	166,963,415	.....3.3	XXX.....	XXX.....	73,383,042	.....93,580,373
11.4 NAIC 4.....	(d).....11,574,311	.....101,334,095	.....112,956,605	.....4,435,214	.....0	4,432,704	234,732,929	.....4.6	XXX.....	XXX.....	80,486,805	.....154,246,124
11.5 NAIC 5.....	(d).....4,599,191	.....25,606,147	.....24,800,561	.....971,900	.....519,509	.....0	56,497,308	.....1.1	XXX.....	XXX.....	10,241,692	.....46,255,616
11.6 NAIC 6.....	(d).....287,872	.....731,680	.....0	.....0	.....0	.....0	(c).....1,019,552	.....0.0	XXX.....	XXX.....	170,625	.....848,927
11.7 Totals.....	177,094,851	2,066,500,417	1,627,426,563	294,075,755	947,081,613	4,479,088	(b).....5,116,658,287	.....100.0	XXX.....	XXX.....	4,669,636,961	.....447,021,326
11.8 Line 11.7 as a % of Col. 7.....	3.5	40.4	31.8	5.7	18.5	0.1	100.0	XXX	XXX	XXX	91.3	8.7
12. Total Bonds Prior Year												
12.1 NAIC 1.....	39,693,089	1,725,574,428	1,256,960,613	300,885,747	822,621,344	.....	XXX	XXX	4,145,735,221	85.1	4,121,759,928	23,975,293
12.2 NAIC 2.....	14,648,251	205,341,513	177,296,414	4,041,881	1,390,723	41,936	XXX	XXX	402,760,718	8.3	384,345,309	18,415,409
12.3 NAIC 3.....	2,791,090	50,932,485	63,992,041	9,298,553	2,786,575	.....	XXX	XXX	129,800,744	2.7	78,737,076	51,063,668
12.4 NAIC 4.....	3,189,683	64,644,752	68,686,429	2,009,492	1,020,147	12,738,415	XXX	XXX	152,288,918	3.1	80,979,710	71,309,208
12.5 NAIC 5.....	1,972,546	19,938,072	18,671,111	577,500	.....	.....	XXX	XXX	(c).....41,159,229	0.8	14,420,946	26,738,283
12.6 NAIC 6.....	.....	2,213,250	.....	.....	.....	.....	XXX	XXX	(c).....2,213,250	0.0	.....	2,213,250
12.7 Totals.....	62,294,659	2,068,644,500	1,585,606,608	316,813,173	827,818,789	12,780,351	XXX	XXX	(b).....4,873,958,080	100.0	4,680,242,969	193,715,111
12.8 Line 12.7 as a % of Col. 9.....	1.3	42.4	32.5	6.5	17.0	0.3	XXX	XXX	100.0	XXX	96.0	4.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	115,541,518	1,610,971,686	1,250,990,030	272,387,619	933,702,859	.....	4,183,593,712	81.8	4,121,759,928	84.6	4,183,593,712	XXX
13.2 NAIC 2.....	26,620,107	168,461,067	117,865,777	6,183,458	2,584,292	46,384	321,761,085	6.3	384,345,309	7.9	321,761,085	XXX
13.3 NAIC 3.....	3,248,227	30,203,759	33,772,239	4,256,115	1,902,702	.....	73,383,042	1.4	78,737,076	1.6	73,383,042	XXX
13.4 NAIC 4.....	3,296,443	44,748,463	26,313,981	1,695,214	.....	4,432,704	80,486,805	1.6	80,979,710	1.7	80,486,805	XXX
13.5 NAIC 5.....	805,694	5,189,179	2,755,410	971,900	519,509	.....	10,241,692	0.2	14,420,946	0.3	10,241,692	XXX
13.6 NAIC 6.....	.....	170,625	.....	.....	.....	.....	170,625	0.0	.....	0.0	170,625	XXX
13.7 Totals.....	149,511,989	1,859,744,779	1,431,697,437	285,494,306	938,709,362	4,479,088	4,669,636,961	91.3	4,680,242,969	96.0	4,669,636,961	XXX
13.8 Line 13.7 as a % of Col. 7.....	3.2	39.8	30.7	6.1	20.1	0.1	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	2.9	36.3	28.0	5.6	18.3	0.1	91.3	XXX	XXX	XXX	91.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	9,677,680	89,031,633	28,402,033	2,802,191	7,203,052	.....	137,116,589	2.7	23,975,293	0.5	XXX	137,116,589
14.2 NAIC 2.....	847,436	8,994,457	5,131,805	.....	.....	.....	14,973,698	0.3	18,415,409	0.4	XXX	14,973,698
14.3 NAIC 3.....	4,698,508	31,165,895	53,507,512	3,039,259	1,169,200	.....	93,580,374	1.8	51,063,668	1.0	XXX	93,580,374
14.4 NAIC 4.....	8,277,867	56,585,632	86,642,624	2,740,000	.....	.....	154,246,123	3.0	71,309,208	1.5	XXX	154,246,123
14.5 NAIC 5.....	3,793,496	20,416,967	22,045,152	.....	.....	.....	46,255,615	0.9	26,738,283	0.5	XXX	46,255,615
14.6 NAIC 6.....	287,872	561,055	.....	.....	.....	.....	848,927	0.0	2,213,250	0.0	XXX	848,927
14.7 Totals.....	27,582,859	206,755,639	195,729,126	8,581,450	8,372,252	.....	447,021,326	8.7	193,715,111	4.0	XXX	447,021,326
14.8 Line 14.7 as a % of Col. 7.....	6.2	46.3	43.8	1.9	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.5	4.0	3.8	0.2	0.2	0.0	8.7	XXX	XXX	XXX	XXX	8.7

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- (a) Includes \$.....447,021,326 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
- (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....6,378,886; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	1,249,967	288,535,214	98,812,471			.XXX.	388,597,652	7.6	291,985,592	6.0	388,597,652	
1.02 Residential Mortgage-Backed Securities.....		57,733	87,073	703,738	44,033,541	.XXX.	44,882,085	0.9	50,863,831	1.0	44,882,085	
1.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.05 Totals.....	1,249,967	288,592,947	98,899,544	703,738	44,033,541	.XXX.	433,479,737	8.5	342,849,423	7.0	433,479,737	0
2. All Other Governments												
2.01 Issuer Obligations.....	23,317,860	547,074,277	261,365,085			.XXX.	831,757,222	16.3	908,555,157	18.6	768,341,954	63,415,268
2.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.05 Totals.....	23,317,860	547,074,277	261,365,085	0	0	.XXX.	831,757,222	16.3	908,555,157	18.6	768,341,954	63,415,268
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....	12,596,449	41,874,327	57,334,762	5,017,971		.XXX.	116,823,509	2.3	142,294,583	2.9	116,823,509	
3.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.05 Totals.....	12,596,449	41,874,327	57,334,762	5,017,971	0	.XXX.	116,823,509	2.3	142,294,583	2.9	116,823,509	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....		52,402,418	35,221,568	4,333,464		.XXX.	91,957,450	1.8	120,951,625	2.5	91,957,450	
4.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.05 Totals.....	0	52,402,418	35,221,568	4,333,464	0	.XXX.	91,957,450	1.8	120,951,625	2.5	91,957,450	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	37,300,019	338,193,628	636,062,470	44,629,108	78,307,966	.XXX.	1,134,493,191	22.2	1,120,285,645	23.0	1,134,493,191	
5.02 Residential Mortgage-Backed Securities.....	3,398,327	5,548,515	26,730,520	220,705,539	779,086,852	.XXX.	1,035,469,753	20.2	899,346,418	18.5	1,035,469,753	
5.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
5.05 Totals.....	40,698,346	343,742,143	662,792,990	265,334,647	857,394,818	.XXX.	2,169,962,944	42.4	2,019,632,063	41.4	2,169,962,944	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	97,185,936	730,834,173	495,228,477	15,883,744	3,591,410	.XXX.	1,342,723,740	26.2	1,241,968,857	25.5	986,661,000	356,062,740
6.02 Residential Mortgage-Backed Securities.....	547,522		6,340		7,143,628	.XXX.	7,697,490	0.2	666,631	0.0	5,661,304	2,036,186
6.03 Commercial Mortgage-Backed Securities.....	1,498,771			1,963,514	30,669,651	.XXX.	34,131,936	0.7	28,839,011	0.6	29,751,350	4,380,586
6.04 Other Loan-Backed and Structured Securities.....		55,483,661	9,018,807	838,677	4,248,565	.XXX.	69,589,710	1.4	47,704,028	1.0	48,463,164	21,126,546
6.05 Totals.....	99,232,229	786,317,834	504,253,624	18,685,935	45,653,254	.XXX.	1,454,142,876	28.4	1,319,178,527	27.1	1,070,536,818	383,606,058
7. Hybrid Securities												
7.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX.	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX.	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

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SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		.0	.0	12,780,351	.03		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	4,479,088	4,479,088	.01		.0	4,479,088	
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	4,479,088	4,479,088	.01	12,780,351	.03	4,479,088	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	.0	.0		.0		
10.02 Unaffiliated Bank Loans - Acquired.....		6,496,471	7,558,990			XXX	14,055,461	.03	7,716,351	.02	14,055,461	
10.03 Totals.....	0	6,496,471	7,558,990	0	0	XXX	14,055,461	.03	7,716,351	.02	14,055,461	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	171,650,231	1,998,914,037	1,584,024,833	69,864,287	81,899,376	XXX	3,906,352,764	76.3	XXX	XXX	3,486,874,756	419,478,008
11.02 Residential Mortgage-Backed Securities.....	3,945,849	5,606,248	26,823,933	221,409,277	830,264,021	XXX	1,088,049,328	21.3	XXX	XXX	1,086,013,142	2,036,186
11.03 Commercial Mortgage-Backed Securities.....	1,498,771	0	0	1,963,514	30,669,651	XXX	34,131,936	.07	XXX	XXX	29,751,350	4,380,586
11.04 Other Loan-Backed and Structured Securities.....	0	55,483,661	9,018,807	838,677	4,248,565	XXX	69,589,710	.14	XXX	XXX	48,463,164	21,126,546
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	4,479,088	4,479,088	.01	XXX	XXX	4,479,088	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	6,496,471	7,558,990	0	0	XXX	14,055,461	.03	XXX	XXX	14,055,461	0
11.08 Totals.....	177,094,851	2,066,500,417	1,627,426,563	294,075,755	947,081,613	4,479,088	5,116,658,287	100.0	XXX	XXX	4,669,636,961	447,021,326
11.09 Line 11.08 as a % of Col. 7.....	3.5	40.4	31.8	5.7	18.5	0.1	100.0	XXX	XXX	XXX	91.3	8.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	61,599,802	2,033,565,381	1,536,522,159	119,847,686	74,506,431	XXX	XXX	XXX	3,826,041,459	78.5	3,632,326,348	193,715,111
12.02 Residential Mortgage-Backed Securities.....	694,857	6,162,775	26,828,924	196,965,487	720,224,837	XXX	XXX	XXX	950,876,880	19.5	950,876,880	
12.03 Commercial Mortgage-Backed Securities.....					28,839,011	XXX	XXX	XXX	28,839,011	.06	28,839,011	
12.04 Other Loan-Backed and Structured Securities.....		25,861,828	17,593,690		4,248,510	XXX	XXX	XXX	47,704,028	1.0	47,704,028	
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	12,780,351	XXX	XXX	12,780,351	.03	12,780,351	
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	.0		
12.07 Unaffiliated Bank Loans.....		3,054,516	4,661,835			XXX	XXX	XXX	7,716,351	.02	7,716,351	
12.08 Totals.....	62,294,659	2,068,644,500	1,585,606,608	316,813,173	827,818,789	12,780,351	XXX	XXX	4,873,958,080	100.0	4,680,242,969	193,715,111
12.09 Line 12.08 as a % of Col. 9.....	1.3	42.4	32.5	6.5	17.0	0.3	XXX	XXX	100.0	XXX	96.0	4.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	145,566,140	1,804,765,101	1,391,728,301	64,085,029	80,730,178	XXX	3,486,874,749	68.1	3,632,326,348	74.5	3,486,874,749	XXX
13.02 Residential Mortgage-Backed Securities.....	3,945,849	5,606,247	26,823,933	221,409,277	828,227,835	XXX	1,086,013,141	21.2	950,876,880	19.5	1,086,013,141	XXX
13.03 Commercial Mortgage-Backed Securities.....					29,751,349	XXX	29,751,349	.06	28,839,011	.06	29,751,349	XXX
13.04 Other Loan-Backed and Structured Securities.....		42,876,960	5,586,203			XXX	48,463,163	.09	47,704,028	1.0	48,463,163	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	4,479,088	4,479,088	.01	12,780,351	.03	4,479,088	XXX
13.06 Affiliated Bank Loans.....						XXX	0	.0	0	.0	0	XXX
13.07 Unaffiliated Bank Loans.....		6,496,471	7,559,000			XXX	14,055,471	.03	7,716,351	.02	14,055,471	XXX
13.08 Totals.....	149,511,989	1,859,744,779	1,431,697,437	285,494,306	938,709,362	4,479,088	4,669,636,961	91.3	4,680,242,969	96.0	4,669,636,961	XXX
13.09 Line 13.08 as a % of Col. 7.....	3.2	39.8	30.7	6.1	20.1	0.1	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	2.9	36.3	28.0	5.6	18.3	0.1	91.3	XXX	XXX	XXX	91.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	26,084,088	194,148,938	192,296,523	5,779,259	1,169,200	XXX	419,478,008	8.2	193,715,111	4.0	XXX	419,478,008
14.02 Residential Mortgage-Backed Securities.....					2,036,186	XXX	2,036,186	.0	0	.0	XXX	2,036,186
14.03 Commercial Mortgage-Backed Securities.....	1,498,771			1,963,514	918,301	XXX	4,380,586	.01	0	.0	XXX	4,380,586
14.04 Other Loan-Backed and Structured Securities.....		12,606,701	3,432,603	838,677	4,248,565	XXX	21,126,546	.04	0	.0	XXX	21,126,546
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	.0	0	.0	XXX	0
14.06 Affiliated Bank Loans.....						XXX	0	.0	0	.0	XXX	0
14.07 Unaffiliated Bank Loans.....						XXX	0	.0	0	.0	XXX	0
14.08 Totals.....	27,582,859	206,755,639	195,729,126	8,581,450	8,372,252	0	447,021,326	8.7	193,715,111	4.0	XXX	447,021,326
14.09 Line 14.08 as a % of Col. 7.....	6.2	46.3	43.8	1.9	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.5	4.0	3.8	0.2	0.2	0.0	8.7	XXX	XXX	XXX	8.7	XXX

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	652,851,169	652,851,169			
3. Accrual of discount.....	94,080	94,080			
4. Unrealized valuation increase (decrease).....	(31,771)	(31,771)			
5. Total gain (loss) on disposals.....	23,693	23,693			
6. Deduct consideration received on disposals.....	649,947,880	649,947,880			
7. Deduct amortization of premium.....	124,237	124,237			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,865,054	2,865,054	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	2,865,054	2,865,054	0	0	0

S110

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

**Sch. DB - Pt. C - Sn. 1
NONE**

**Sch. DB - Pt. C - Sn. 2
NONE**

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

S15

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	611,664,662		539,121,709	72,542,953
2. Cost of cash equivalents acquired.....	5,848,925,878	3,510,976	5,324,837,395	520,577,507
3. Accrual of discount.....	4,851	4,851		
4. Unrealized valuation increase (decrease).....	(23,221)		(23,221)	
5. Total gain (loss) on disposals.....	155,329		155,329	
6. Deduct consideration received on disposals.....	5,833,821,554		5,432,999,399	400,822,155
7. Deduct amortization of premium.....	1,995	1,995		
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	1,982,465			1,982,465
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	624,921,485	3,513,832	431,091,813	190,315,840
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	624,921,485	3,513,832	431,091,813	190,315,840

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:..... Sweep accounts

**Sch. A - Pt. 1
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

**Sch. B - Pt. 1
NONE**

**Sch. B - Pt. 2
NONE**

**Sch. B - Pt. 3
NONE**

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B.J.A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
01900C 53 2	ALLIANZGI INTERNATIONAL SMALL-CAP OPPORTUNITIES LLC		NEW YORK	NY	ALLIANZGI		12/25/2019		50,000,000	51,577,495	51,577,495	1,577,495							
00770G 10 2	INDEPENDENT FRANCHISE PARTNERS GLOBAL EQUITY LP.		CHICAGO	IL	NORTHERN TRUST		12/12/2019		100,000,000	100,000,000	100,000,000								
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									150,000,000	151,577,495	151,577,495	1,577,495	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
BBG00H TQ 2	ROCKPOINT REAL ESTATE VI		BOSTON	MA	ROCKPOINT		09/30/2019	3											25,000,000
00LGC4 VD 9	BLACKSTONE REAL ESTATE PARTNERS IX LP		NEW YORK	NY	The BLACKSTONE GROUP L.P.		12/06/2018	3	5,245,952	5,166,725	5,166,725	(77,175)							44,768,575
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									5,245,952	5,166,725	5,166,725	(77,175)	0	0	0	0	0	69,768,575	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
34410@ 10 1	FMRE HOLDINGS LLC		WALTHAM	MA	INVESTMENT IN AFFILIATE		01/31/2010		1,101,221,501	1,052,249,892	1,052,249,892	6,782,055							
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									1,101,221,501	1,052,249,892	1,052,249,892	6,782,055	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
100008 10 1	TH LEE PUTNAM INTERNET PARTNERSHIP		NEW YORK	NY	TH LEE		01/06/2000	1	3,945,494	5,537,914	5,537,914	(599,285)							
380886 G4 7	GOLDMAN SACHS HEDGE FUND OPPORTUNITIES III LLC		NEW YORK	NY	GOLDMAN SACHS		12/01/2009	13	33,000,000	43,547,373	43,547,373	1,121,427							
38095G 90 2	GOLDMAN SACH GLOBAL OPPORTUNITIES LLC		NEW YORK	NY	GOLDMAN SACHS		05/30/2013	13				1,625,615							
617447 55 2	FM GLOBAL SELECT MANAGERS LP (Fka MORGAN STANLEY INST. FUND OF HEDGE FUNDS)		W CONSHOHOCKEN	PA	MORGAN STANLEY		06/28/2004	13	132,846,494	182,177,309	182,177,309	(6,825,962)							
617447 53 7	MORGAN STANLEY IFHF SPV LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		09/01/2011	13		1,074,750	1,074,750	(475,575)							
G2690# 10 0	ESG PARTNERS (BERMUDA) LP - ESREF		NEW YORK	NY	ESG PARTNERS		11/14/1997	3				1,200							
09254D 10 5	BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC		WILMINGTON	DE	BLACKROCK		05/31/2016	13	70,000,000	75,774,843	75,774,843	4,862,554							
568108 32 8	PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC		NEWPORT BEACH	CA	PACIFIC INVESTMENT MANAGEMENT COMPANY		07/15/2016	13	65,000,000	69,835,218	69,835,218	2,910,066							
380990 10 1	GLOBAL TACTICAL TRADING MANAGERS LLC		NEW YORK	NY	GOLDMAN SACHS		07/01/2016	4	60,000,000	63,430,616	63,430,616	1,891,726							
009GZQ BQ 2	BALYASNY ATLAS ENHANCED FUND LTD		CHICAGO	IL	BALYASNY CAPITAL MANAGEMENT		09/02/2019	13	35,000,000	34,571,206	34,571,206	(428,794)							
BBG000 FB 7	CITADEL WELLINGTON LLC		CHICAGO	IL	NORTHERN TRUST		02/28/2019	4	10,000,000	11,169,407	11,169,407	1,169,407							
BBG00M 92 6	TUDOR BVI GLOBAL		STAMFORD	CT	TUDOR INVESTMENT CORP		10/01/2018	4	75,000,000	82,913,469	82,913,469	7,608,001							
617449 G2 3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		01/18/2008	3		16,406,846	16,406,846	(3,315,612)							1,108,796
630254 0L 5	MORGAN STANLEY PRIVATE MARKETS FUND V LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		10/21/2010	3	2,026,728	27,463,543	27,463,543	1,640,801							5,451,722
630548 FP 5	MORGAN STANLEY PRIVATE MARKET FUND VI LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		01/16/2014	3	26,123,995	41,864,690	41,864,690	3,626,014							8,550,836
654315 GE 4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		01/17/2014	3		10,506,235	10,506,235	(1,010,738)							12,133,418
09157D 10 3	FM GLOBAL INVESTMENT PARTNERS, L.P.		PRINCETON	NJ	BLACKROCK		11/30/2016	3	59,677,776	61,108,768	61,108,768	2,084,492							89,720,787
G3927R 90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP		NEW YORK	NY	GCM GROSVENOR		11/08/2005	3	12,115,886	10,442,936	10,442,936	2,711,184		8,289,160				95,902	13,379,866
BBG00P V3 2	GCM GROSVENOR MAC II		NEW YORK	NY	CGM GROSVENOR		07/10/2019	2	10,031,758	10,031,758	10,031,758							75,631	13,909,991
380990 22 6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX		NEW YORK	NY	GOLDMAN SACHS		08/28/2007	3	22,516,450	21,578,494	21,578,494	5,343,518		8,393,163				872,837	11,289,124
380990 23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI		NEW YORK	NY	GOLDMAN SACHS		08/19/2011	3	34,026,165	61,272,542	61,272,542	658,044						1,156,550	22,628,028
380990 85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI		NEW YORK	NY	GOLDMAN SACHS		11/28/2012	3	16,798,694	25,655,238	25,655,238	(3,425,316)						474,830	28,797,763
BBG00K 5T 5	LEXINGTON CAPITAL PARTNERS IX		NEW YORK	NY	LEXINGTON PARTNERS		11/30/2018	3	1,770,501	1,770,501	1,770,501								23,229,499
BBG00P SS 1	ALKALI IV		NEW YORK	NY	D.E. SHAW		07/01/2019	2	1,748,799	1,747,329	1,747,329	288							6,161,983
BBG00L LC 2	ARDIAN CO-INVESTMENT FUND V EUROPE		NEW YORK	NY	ARDIAN		02/21/2019	1	4,713,799	4,931,143	4,931,143	202,128							10,098,823

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SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BBG00M H2 7	ARDIAN SECONDARY VIII.....		NEW YORK.....	NY.....	ARDIAN.....		03/31/2019.....	1.....	2,367,530.....	2,647,658.....	2,647,658.....	280,128.....							32,632,470.....
AAS995 1Y 3	APOLLO HYBRID VALUE FUND.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		09/14/2018.....	1.....	6,074,760.....	6,195,947.....	6,195,947.....	100,074.....					94,597.....		18,660,108.....
BBG00L LP 3	ABRY ADVANCED SECURITIES FUND IV LP.....		CAYMAN ISLANDS.....	GB.....	ABRY PARTNERS.....		12/06/2018.....	1.....	2,382,046.....	2,460,452.....	2,460,452.....	78,406.....							13,341,320.....
BBG00M H9 2	ABRY PARTNERS IX LP.....		BOSTON.....	MA.....	ABRY PARTNERS.....		02/28/2019.....	3.....	6,216,415.....	6,217,455.....	6,217,455.....	1,040.....							23,281,918.....
BBG00P FC 0	AG CREDIT SOLUTIONS.....		NEW YORK.....	NY.....	ANGELO GORDON.....		09/30/2019.....	2.....	2,000,000.....	2,000,000.....	2,000,000.....								23,000,000.....
BBG00G CR 0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES.....		CAYMAN ISLANDS.....	GB.....	CARLYLE INVESTMENT MANAGEMENT LLC.....		12/21/2018.....	1.....	1,263,299.....	647,309.....	647,309.....	55,867.....							22,758,910.....
BBG00G XL 0	DYAL CAPITAL PARTNERS IV LP.....		NEW YORK.....	NY.....	DYAL CAPITAL PARTNERS IV LP.....		03/31/2019.....	1.....	1,500,000.....	1,262,404.....	1,262,404.....	(237,596).....					444,349.....		13,929,974.....
BBG00N OS 6	FORTRESS CREDIT OPPORTUNITIES FUND V LP.....		NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....		11/30/2018.....	1.....	8,738,404.....	9,200,655.....	9,200,655.....	462,251.....					9,566.....		26,259,528.....
00M8VL V6 2	FORTRESS LENDING FUND I LP.....		NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....		08/30/2019.....	2.....	5,500,000.....	5,509,544.....	5,509,544.....	9,544.....							4,500,000.....
00MTY0 S2 2	ICONIQ STRATEGIC PARTNERS IV LP.....		CAYMAN ISLANDS.....	GB.....	ICONIQ.....		07/01/2019.....	1.....	4,321,791.....	4,868,586.....	4,868,586.....	546,795.....							5,678,209.....
00JSL5 G5 7	OAKTREE SPECIAL SITUATIONS FUND II LP.....		LOS ANGELES.....	LA.....	OAKTREE.....		11/16/2018.....	3.....	660,000.....	637,916.....	637,916.....	(22,084).....							29,340,000.....
BBG001 DQ 4	WARBURG PINCUS GLOBAL GROWTH XIII.....		NEW YORK.....	NY.....	WARBURG PINCUS.....		02/28/2019.....	1.....	4,012,500.....	3,684,591.....	3,684,591.....	(327,909).....							20,987,500.....
BBG001 9X 4	MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERSHIP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/30/2007.....	3.....		229,009.....	229,009.....	(44,536).....							
032996 11 8	MSPE-ANACAP DERBY CO-INVESTMENT L.P.....		LONDON.....	GB.....	MORGAN STANLEY.....		08/05/2009.....	3.....	228,226.....										
048996 12 8	MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26).....		STAMFORD.....	CT.....	MORGAN STANLEY.....		03/26/2008.....	3.....	165,567.....	85,825.....	85,825.....	(14,327).....							45,585.....
091994 43 4	MSPE-BLACKSTONE CAPITAL PARTNERS V LP CO-INVEST.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		12/27/2006.....	3.....	871.....										
092999 01 0	MSPE-BRAZOS EQUITY FUND II L.P.....		DALLAS.....	TX.....	MORGAN STANLEY.....		12/06/2005.....	3.....	9,703.....	20,052.....	20,052.....	(600).....							113,633.....
141994 65 7	MSPE-CARDINAL VENTURE PARTNERS, LP (2009-01-15).....		NEW YORK.....	NY.....	MORGAN STANLEY.....		01/12/2009.....	1.....	2,642.....	370,242.....	370,242.....	(84,145).....							
G19558 90 0	MSPE-CATALYST FUND LP II.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		12/27/2006.....	3.....	1,467,017.....	4,149,708.....	4,149,708.....	(153,047).....							
156990 08 7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER).....		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/23/2007.....	3.....	89,210.....	5,499.....	5,499.....	(16,926).....							
200995 21 5	MPSE-CHINA NETWORK SYSTEMS.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		12/27/2006.....	3.....				(1,475,189).....							
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III (QP), L.P. (2006-09-29).....		ALEXANDRIA.....	VA.....	MORGAN STANLEY.....		10/31/2006.....	3.....	68,110.....	16,765.....	16,765.....	436.....							13,544.....
197990 A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.....		ALEXANDRIA.....	VA.....	MORGAN STANLEY.....		02/22/2006.....	3.....	167,564.....	347,628.....	347,628.....	(12,147).....							39,886.....
279992 14 3	MSPE-EDEN II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		09/25/2007.....	3.....	489,617.....	298,245.....	298,245.....	(118,709).....							20,872.....
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/21/2007.....	3.....	4,212.....	1,748,224.....	1,748,224.....	(438,217).....							42,120.....
349990 01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/10/2006.....	3.....	89,516.....	456,992.....	456,992.....	(27,697).....							9,515.....
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/13/2007.....	1.....		125,583.....	125,583.....	(141,569).....							7,740.....
G30993 21 9	MSPE-FP WRCA COINVESTMENT FUND III, LTD. (WIRE ROPE).....		CAYMAN ISLANDS.....	GB.....	MORGAN STANLEY.....		02/02/2007.....	3.....	669,466.....	545,789.....	545,789.....	(287,698).....							
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		10/31/2006.....	3.....	101,732.....										
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP.....		MIAMI.....	FL.....	MORGAN STANLEY.....		02/23/2007.....	3.....		513,246.....	513,246.....	(90,031).....							
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		02/23/2007.....	3.....	140,953.....	293,870.....	293,870.....	(980,659).....							43,698.....
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/15/2007.....	3.....		309,264.....	309,264.....	9,664.....							125,000.....
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		06/20/2007.....	3.....	129,750.....	28,335.....	28,335.....	(50,781).....							345,348.....
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		11/13/2007.....	3.....	74,980.....	3,960.....	3,960.....	(141,052).....							693,073.....
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP.....		LAQUINTA.....	GA.....	MORGAN STANLEY.....		04/10/2006.....	3.....	344,197.....	927,148.....	927,148.....	134,385.....							190,869.....
531994 92 9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14).....		NEW YORK.....	NY.....	MORGAN STANLEY.....		04/25/2008.....	3.....	306,364.....	85,545.....	85,545.....	(19,325).....							212,953.....
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/26/2007.....	3.....	252,341.....	94,436.....	94,436.....	(48,802).....							182,312.....
542997 45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29).....		DALLAS.....	TX.....	MORGAN STANLEY.....		01/29/2009.....	3.....		481,107.....	481,107.....	(68,481).....							634,320.....
552990 04 8	MSPE-M/C VENTURE PARTNERS V, L.P. (2007-12-31).....		BOSTON.....	MA.....	MORGAN STANLEY.....		01/18/2008.....	1.....	17,576.....	831.....	831.....	(225).....							

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SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
556998 24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY		NEW YORK	NY	MORGAN STANLEY		11/08/2007	3	59,730											
576990 04 8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.		NEW YORK	NY	MORGAN STANLEY		06/22/2007	3	24,650	769,768	769,768	66,584						57,292		
578997 89 2	MSPE-MBK PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		09/19/2006	3	212,353			(446,453)								
578990 01 2	MSPE-MBO CAPITAL 2		NEW YORK	NY	MORGAN STANLEY		05/22/2006	3	55,408	71,678	71,678	(24,954)								
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.		NEW YORK	NY	MORGAN STANLEY		12/13/2005	3	106,815	40,929	40,929	(28,379)						140,162		
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P.		NEW YORK	NY	MORGAN STANLEY		11/28/2006	3		21,209	21,209	(21,185)								
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.		NEW YORK	NY	MORGAN STANLEY		06/01/2006	3	666,250	953,030	953,030	(253,751)						15,008		
696990 0A 9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.		LONDON	GB	MORGAN STANLEY		01/24/2006	3	371,109	540,465	540,465	(72,947)						14,788		
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND		NEW YORK	NY	MORGAN STANLEY		08/22/2007	1	287,431	372,862	372,862	63,487						21,223		
74699K 02 3	MSPE-QUAD PARTNERS II LP		WILMINGTON	DE	MORGAN STANLEY		01/02/2008	3	148,776									217,122		
746990 04 3	MSPE-QUAD PARTNERS III LP (2007-05-04)		NEW YORK	NY	MORGAN STANLEY		05/23/2007	3	67,330	1,205	1,205	452								
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I		CAYMAN ISLANDS	GB	MORGAN STANLEY		07/14/2006	3	23,045	245,354	245,354	9,953								
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV, L.P. (2006-09-25)		MINNEAPOLIS	MN	MORGAN STANLEY		10/31/2006	3	2,920											
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	34,309											
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS LLC		NEW YORK	NY	MORGAN STANLEY		06/01/2006	3	28,040											
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		ROCKVILLE	MD	MORGAN STANLEY		06/16/2006	3	255,789	105,343	105,343	(19,702)								
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	3												
223995 43 2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03)		NEW YORK	NY	MORGAN STANLEY		07/31/2006	3	13,344	19,114	19,114	252						419		
884998 80 8	MSPE-UNIVISION (THL EQUITY FUND VI INTERMEDIATE INVESTORS (UNIVISION), L.P.)		NEW YORK	NY	MORGAN STANLEY		03/19/2007	3	187,069	173,903	173,903	(354,870)						30,731		
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		01/24/2007	3	138,362			(22,765)						109,222		
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES		WAYZATA	MN	MORGAN STANLEY		02/22/2006	3				(11,545)								
BBG00L BK 5	ARCLIGHT ENERGY PARTNERS FUND VII LP		BOSTON	MA	ARCLIGHT CAPITAL PARTNERS, LLC		07/08/2019	3										20,000,000		
BBG00Q XK 0	BLACKSTONE LIFE SCIENCES V LP		NEW YORK	NY	BLACKSTONE		12/26/2019	3										20,000,000		
BBG00L MX 5	BROOKFIELD INFRASTRUCTURE FUND IV LP		NEW YORK	NY	BROOKFIELD		11/15/2019	3										35,000,000		
BBG00P 9J 2	GREAT HILL EQUITY PARTNERS VII LP		BOSTON	MA	GREAT HILL PARTNERS		06/28/2019	3										13,000,000		
BBG00P SS 1	KKR NEXT GENERATION TECHNOLOGY GROWTH FUND II		NEW YORK	NY	KKR		08/30/2019	3										25,000,000		
BBG00P Z7 9	KPS SPECIAL SITUATIONS FUND V LP		NEW YORK	NY	KPS CAPITAL PARTNERS, LP		10/15/2016	3										15,000,000		
000000 00 0	PITCHFORK LLC		BOSTON	MA	PITCHFORK HOLDINGS LLC		12/31/2019		2,256,195	2,256,195	2,256,195									
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									731,137,823	926,853,003	926,853,003	17,136,198	0	16,682,323	0	0	3,224,262	612,157,008	XXX	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																				
30270@	AA 6	FM APPROVALS LLC	JOHNSTON	RI	INVESTMENT IN AFFILIATE		01/04/2002		4,759,609									22,900,000		
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									4,759,609	0	0	0	0	0	0	0	0	22,900,000	0	XXX
Any Other Class of Assets - Unaffiliated																				
BBG00L	G7 9	ARROWSTREET INTERNATIONAL EQUITY ACWI ex US TRUST FUND CLASS C	BOSTON	MA	ARROWSTREET		12/25/2019		200,000,000	213,101,362	213,101,362	13,101,362								
BBG000	QW 9	WELLINGTON MANAGEMENT EMERGING MARKET DEVELOPMENT	BOSTON	MA	WELLINGTON		12/02/2019		35,000,000	35,000,000	35,000,000									

E07.2

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			4	5								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
4699999	Total - Any Other Class of Asset - Unaffiliated.....								235,000,000	248,101,362	248,101,362	13,101,362	0	0	0	0	0	0	0	XXX
4899999	Subtotal - Unaffiliated.....								1,121,383,775	1,331,698,585	1,331,698,585	31,737,880	0	16,682,323	0	0	3,224,262	681,925,583	0	XXX
4999999	Subtotal - Affiliated.....								1,105,981,110	1,052,249,892	1,052,249,892	6,782,055	0	0	0	0	22,900,000	0	0	XXX
5099999	Totals.....								2,227,364,885	2,383,948,477	2,383,948,477	38,519,935	0	16,682,323	0	0	26,124,262	681,925,583	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2		Location		5	6	7	8	9	10	11
			3	4							
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	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated											
01900C 53 2	ALLIANZGI INTERNATIONAL SMALL-CAP OPPORTUNITIES LLC.....		NEW YORK.....	NY.....	ALLIANZGI.....	12/25/2019.....			50,000,000		
00770G 10 2	INDEPENDENT FRANCHISE PARTNERS GLOBAL EQUITY LP.....		CHICAGO.....	IL.....	NORTHERN TRUST.....	12/12/2019.....			100,000,000		
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....								.0	150,000,000	.0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated											
00LGC4 VD 9	BLACKSTONE REAL ESTATE PARTNERS IX LP.....		NEW YORK.....	NY.....	The BLACKSTONE GROUP L.P.....	12/06/2018.....	3		5,379,758		
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								.0	5,379,758	.0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated											
34410@ 10 1	FMRE HOLDINGS LLC.....		WALTHAM.....	MA.....	INVESTMENT IN AFFILIATE.....	01/31/2010.....			26,621,654		
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....								.0	26,621,654	.0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated											
009GZQ BQ 2	BALYASNY ATLAS ENHANCED FUND LTD.....		CHICAGO.....	IL.....	BALYASNY CAPITAL MANAGEMENT.....	09/02/2019.....	13		35,000,000		
BBG000 FB 7	CITADEL WELLINGTON LLC.....		CHICAGO.....	IL.....	NORTHERN TRUST.....	02/28/2019.....	4		10,000,000		
BBG00M 92 6	TUDOR BVI GLOBAL.....		STAMFORD.....	CT.....	TUDOR INVESTMENT CORP.....	10/01/2018.....	4		25,000,000		
630548 FP 5	MORGAN STANLEY PRIVATE MARKET FUND VI LP.....		W CONSHOHOCKEN.....	PA.....	MORGAN STANLEY.....	01/16/2014.....	3		5,175,856		
09157D 10 3	FM GLOBAL INVESTMENT PARTNERS, LP.....		PRINCETON.....	NJ.....	BLACKROCK.....	11/30/2016.....	3		42,968,974		
G3927R 90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP.....		NEW YORK.....	NY.....	GCM GROSVENOR.....	11/08/2005.....	3		322,776		
BBG00P V3 2	GCM GROSVENOR MAC II.....		NEW YORK.....	NY.....	CGM GROSVENOR.....	07/10/2019.....	2		11,488,654		
380990 22 6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	GOLDMAN SACHS.....	08/28/2007.....	3		136,769		
380990 23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI.....		NEW YORK.....	NY.....	GOLDMAN SACHS.....	08/19/2011.....	3		570,701		
380990 85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI.....		NEW YORK.....	NY.....	GOLDMAN SACHS.....	11/28/2012.....	3		458,960		
BBG00K 5T 5	LEXINGTON CAPITAL PARTNERS IX.....		NEW YORK.....	NY.....	LEXINGTON PARTNERS.....	11/30/2018.....	3		1,770,501		
BBG00P SS 1	ALKALI IV.....		NEW YORK.....	NY.....	D.E. SHAW.....	07/01/2019.....	2		3,838,017		
BBG00L LC 2	ARDIAN CO-INVESTMENT FUND V EUROPE.....		NEW YORK.....	NY.....	ARDIAN.....	02/21/2019.....	1		5,059,023		
BBG00M H2 7	ARDIAN SECONDARY VIII.....		NEW YORK.....	NY.....	ARDIAN.....	03/31/2019.....	1		2,367,530		
AAS995 1Y 3	APOLLO HYBRID VALUE FUND.....		NEW YORK.....	NY.....	MORGAN STANLEY.....	09/14/2018.....	1		5,722,377		
BBG00L LP 3	ABRY ADVANCED SECURITIES FUND IV LP.....		CAYMAN ISLANDS.....	GB.....	ABRY PARTNERS.....	12/06/2018.....	1		2,382,046		
BBG00M H9 2	ABRY PARTNERS IX LP.....		BOSTON.....	MA.....	ABRY PARTNERS.....	02/28/2019.....	3		6,216,415		
BBG00P FC 0	AG CREDIT SOLUTIONS.....		NEW YORK.....	NY.....	ANGELO GORDON.....	09/30/2019.....	2		2,000,000		
BBG00G CR 0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES.....		CAYMAN ISLANDS.....	GB.....	CARLYLE INVESTMENT MANAGEMENT LLC.....	12/21/2018.....	1		1,969,315		
BBG00G XL 0	DYAL CAPITAL PARTNERS IV LP.....		NEW YORK.....	NY.....	DYAL CAPITAL PARTNERS IV LP.....	03/31/2019.....	1		1,500,000		
BBG00N OS 6	FORTRESS CREDIT OPPORTUNITIES FUND V LP.....		NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....	11/30/2018.....	1		8,738,404		
00MTY0 S2 2	ICONIQ STRATEGIC PARTNERS IV LP.....		CAYMAN ISLANDS.....	GB.....	ICONIQ.....	07/01/2019.....	1		4,321,791		
00JSL5 G5 7	OAKTREE SPECIAL SITUATIONS FUND II LP.....		LOS ANGELES.....	LA.....	OAKTREE.....	11/16/2018.....	3		660,000		
BBG001 DQ 4	WARBURG PINCUS GLOBAL GROWTH XIII.....		NEW YORK.....	NY.....	WARBURG PINCUS.....	02/28/2019.....	1		4,012,500		
048996 12 8	MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26).....		STAMFORD.....	CT.....	MORGAN STANLEY.....	03/26/2008.....	3		624		
G19558 90 0	MSPE-CATALYST FUND LP II.....		NEW YORK.....	NY.....	MORGAN STANLEY.....	12/27/2006.....	3		103,113		
279992 14 3	MSPE-EDEN II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....	09/25/2007.....	3		3,172		
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....	11/21/2007.....	3		4,212		
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....	06/20/2007.....	3		5,852		
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....	11/13/2007.....	3		2,248		
531994 92 9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14).....		NEW YORK.....	NY.....	MORGAN STANLEY.....	04/25/2008.....	3		168		
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP.....		NEW YORK.....	NY.....	MORGAN STANLEY.....	07/26/2007.....	3		339		
696990 0A 9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.....		LONDON.....	GB.....	MORGAN STANLEY.....	01/24/2006.....	3		2,706		

E08

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
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	Percentage of Ownership
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND.....	NEW YORK.....	NY.....	MORGAN STANLEY.....	08/22/2007.	.....1	.....	.....10,000	.....	.....
000000 00 0	PITCHFORK LLC.....	BOSTON.....	MA.....	PITCHFORK HOLDINGS LLC.....	12/31/2019.	.....	.....	.....2,256,195	.....	.....
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....							.....0	.....184,069,238	.....0	XXX
Any Other Class of Assets - Unaffiliated										
BBG00L G7 9	ARROWSTREET INTERNATIONAL EQUITY ACWI ex US TRUST FUND CLASS C.....	BOSTON.....	MA.....	ARROWSTREET.....	12/25/2019.	.....	.....	.....200,000,000	.....	.....
BBG000 QW 9	WELLINGTON MANAGEMENT EMERGING MARKET DEVELOPMENT.....	BOSTON.....	MA.....	WELLINGTON.....	12/02/2019.	.....	.....	.....35,000,000	.....	.....
4699999. Total - Any Other Class of Assets - Unaffiliated.....							.....0	.....235,000,000	.....0	XXX
4899999. Subtotal - Unaffiliated.....							.....0	.....574,448,996	.....0	XXX
4999999. Subtotal - Affiliated.....							.....0	.....26,621,654	.....0	XXX
5099999. Totals.....							.....0	.....601,070,650	.....0	XXX

SCHEDULE BA - PART 3

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

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																				
00LGC4	VD 9	BLACKSTONE REAL ESTATE PARTNERS IX LP.....	NEW YORK.....	NY..	The BLACKSTONE GROUP L.P.	12/06/2018.	11/15/2019.	135,859	(2,052)			(2,052)		133,807	206,440		72,633	72,633		
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								135,859	(2,052)	0	0	0	(2,052)	0	133,807	206,440	0	72,633	72,633	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																				
34410@	10 1	FMRE HOLDINGS LLC	WALTHAM.....	MA.	INVESTMENT IN AFFILIATE	01/31/2010.	12/23/2019.	52,656,231				0		52,656,231	52,656,231				0	
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....								52,656,231	0	0	0	0	0	52,656,231	52,656,231	0	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																				
38095G	90 2	GOLDMAN SACH GLOBAL OPPORTUNITIES LLC.....	NEW YORK.....	NY..	GOLDMAN SACHS.....	05/30/2013.	02/08/2019.	50,000,000				0		50,000,000	47,263,103		(2,736,897)	(2,736,897)		
617447	55 2	FM GLOBAL SELECT MANAGERS LP (Frmly known as MORGAN STANLEY INST. FUND OF HEDGE FUNDS)	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	06/28/2004.	01/31/2019.	28,417,247	(1,198,968)			(1,198,968)		27,218,279	40,000,000		12,781,721	12,781,721		
617447	53 7	MORGAN STANLEY IFHF SPV LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	09/01/2011.						0		449,002			449,002		449,002	
G2690#	10 0	ESG PARTNERS (BERMUDA) LP - ESREF.....	NEW YORK.....	NY..	ESG PARTNERS.....	11/14/1997.	12/23/2019.	1,200				0		1,200			(1,200)	(1,200)		
617449	G2 3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	01/18/2008.						0		3,800,774			3,800,774		3,800,774	
630254	0L 5	MORGAN STANLEY PRIVATE MARKETS FUND V LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	10/21/2010.	12/13/2019.	6,142,191	526,151			526,151		6,668,342	6,668,342				0	
630548	FP 5	MORGAN STANLEY PRIVATE MARKET FUND VI LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	01/16/2014.	12/17/2019.	7,682,203	940,568			940,568		8,622,771	8,622,771				0	
654315	GE 4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	01/17/2014.	12/20/2019.	5,833,230	(896,056)			(896,056)		4,937,174	7,385,465		2,448,291	2,448,291		
G3927R	90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP.	NEW YORK.....	NY..	GCM GROSVENOR.....	11/08/2005.	11/27/2019.	824,141	1,761,785			1,761,785		1,441,625	3,062,706		1,621,081	1,621,081		
BBG00P	V3 2	GCM GROSVENOR MAC II.....	NEW YORK.....	NY..	GCM GROSVENOR.....	07/10/2019.	09/23/2019.	1,456,896				0		1,456,896					0	
380990	22 6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX.....	NEW YORK.....	NY..	GOLDMAN SACHS.....	08/28/2007.	12/17/2019.	1,270,136	1,274,426			1,274,426		1,831,994	3,514,527		1,682,533	1,682,533		
380990	23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK.....	NY..	GOLDMAN SACHS.....	08/19/2011.	11/27/2019.	13,409,064	187,668			187,668		13,596,732	24,439,293		10,842,561	10,842,561		
380990	85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK.....	NY..	GOLDMAN SACHS.....	11/28/2012.	09/30/2019.	4,420,969	(599,515)			(599,515)		3,821,454	6,326,816		2,505,362	2,505,362		
BBG00P	SS 1	ALKALI IV.....	NEW YORK.....	NY..	D.E. SHAW.....	07/01/2019.	09/26/2019.	2,090,976	(1,758)			(1,758)		2,089,218	2,089,218				0	
BBG00L	LC 2	ARDIAN CO-INVESTMENT FUND V EUROPE.....	NEW YORK.....	NY..	ARDIAN.....	02/21/2019.	08/21/2019.	330,008	15,216			15,216		345,224	345,224				0	
AAS995	1Y 3	APOLLO HYBRID VALUE FUND.....	NEW YORK.....	NY..	MORGAN STANLEY.....	09/14/2018.	12/20/2019.	288,643	4,978			4,978		293,621	314,173		20,552	20,552		
BBG00G	CR 0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES	CAYMAN ISLANDS....	GB..	CARLYLE INVESTMENT MANAGEMENT LLC	12/21/2018.	08/01/2019.	1,377,873	(671,857)			(671,857)		706,016	706,016				0	
00M8VL	V6 2	FORTRESS LENDING FUND I LP.....	NEW YORK.....	NY..	FORTRESS INVESTMENT GROUP LLC	08/30/2019.	12/20/2019.					0		145,719			145,719		145,719	
BBG001	9X 4	MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERSHIP	NEW YORK.....	NY..	MORGAN STANLEY.....	07/30/2007.	12/13/2019.					0		67,200			67,200		67,200	
092999	01 0	MSPE-BRAZOS EQUITY FUND II L.P.....	DALLAS.....	TX..	MORGAN STANLEY.....	12/06/2005.	12/23/2019.					0		4,242			4,242		4,242	
156990	08 7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER).....	NEW YORK.....	NY..	MORGAN STANLEY.....	07/23/2007.	12/20/2019.	(18,296)	30,601			30,601		12,305	12,305				0	
200995	21 5	MPSE-CHINA NETWORK SYSTEMS.....	NEW YORK.....	NY..	MORGAN STANLEY.....	12/27/2006.	05/07/2019.					0		1,337,416			1,337,416		1,337,416	
279992	14 3	MSPE-EDEN II, LP.....	NEW YORK.....	NY..	MORGAN STANLEY.....	09/25/2007.	12/02/2019.	11,751	(3,414)			(3,414)		8,337	8,337				0	
291998	54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP.....	NEW YORK.....	NY..	MORGAN STANLEY.....	11/21/2007.	06/25/2019.					0		846,433			846,433		846,433	
349990	01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P..	NEW YORK.....	NY..	MORGAN STANLEY.....	07/10/2006.	12/21/2019.	22,215	(1,327)			(1,327)		20,888	20,888				0	
429994	52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP.....	MIAMI.....	FL..	MORGAN STANLEY.....	02/23/2007.	04/12/2019.					0		219,301			219,301		219,301	
999183	18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.....	NEW YORK.....	NY..	MORGAN STANLEY.....	02/23/2007.	12/06/2019.					0		1,119,637			1,119,637		1,119,637	
441995	78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC.....	NEW YORK.....	NY..	MORGAN STANLEY.....	11/15/2007.	01/30/2019.					0		11,364			11,364		11,364	
500990	05 6	MSPE-KOHLBERG INVESTORS VI, LP.....	NEW YORK.....	NY..	MORGAN STANLEY.....	06/20/2007.	09/27/2019.	21,296	(14,876)			(14,876)		6,420	92,266		85,848	85,848		

E09

SCHEDULE BA - PART 3

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

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	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	
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	11/13/2007.	11/14/2019.	.....187,460	.....(185,212)	.....	.....	.....	.....(185,212)	.....	.....2,248	.....461,726	.....	.....459,478	.....459,478	.....
531994 92 9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14).....		NEW YORK.....	NY..	MORGAN STANLEY.....	04/25/2008.	10/02/2019.	.....968	.....(180)	.....	.....	.....	.....(180)	.....	.....788	.....	.....	.....	.....0	.....
542997 45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29).....		DALLAS.....	TX..	MORGAN STANLEY.....	01/29/2009.	12/04/2019.	.....	.....	.....	.....	.....	.....0	.....	.....123,337	.....	.....	.....123,337	.....123,337	.....
578997 89 2	MSPE-MBK PARTNERS, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	09/19/2006.	05/07/2019.	.....	.....	.....	.....	.....	.....0	.....	.....482,951	.....	.....	.....482,951	.....482,951	.....
578990 01 2	MSPE-MBO CAPITAL 2.....		NEW YORK.....	NY..	MORGAN STANLEY.....	05/22/2006.	12/20/2019.	.....	.....	.....	.....	.....	.....0	.....	.....26,842	.....	.....	.....26,842	.....26,842	.....
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.....		NEW YORK.....	NY..	MORGAN STANLEY.....	12/13/2005.	12/26/2019.	.....	.....	.....	.....	.....	.....0	.....	.....5,445	.....	.....	.....5,445	.....5,445	.....
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P.....		NEW YORK.....	NY..	MORGAN STANLEY.....	11/28/2006.	12/19/2019.	.....	.....	.....	.....	.....	.....0	.....	.....3,077	.....	.....	.....3,077	.....3,077	.....
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.....		NEW YORK.....	NY..	MORGAN STANLEY.....	06/01/2006.	12/21/2019.	.....10,302	.....(2,181)	.....	.....	.....	.....(2,181)	.....	.....8,121	.....8,121	.....	.....	.....0	.....
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND.....		NEW YORK.....	NY..	MORGAN STANLEY.....	08/22/2007.	06/12/2019.	.....95,487	.....33,630	.....	.....	.....	.....33,630	.....	.....129,117	.....129,117	.....	.....	.....0	.....
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I.....		CAYMAN ISLANDS.....	GB..	MORGAN STANLEY.....	07/14/2006.	05/15/2019.	.....	.....	.....	.....	.....	.....0	.....	.....23,950	.....	.....	.....23,950	.....23,950	.....
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	01/24/2007.	06/21/2019.	.....	.....	.....	.....	.....	.....0	.....	.....21,854	.....	.....	.....21,854	.....21,854	.....
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES.....		WAYZATA.....	MN..	MORGAN STANLEY.....	02/22/2006.	12/31/2019.	.....	.....	.....	.....	.....	.....0	.....	.....11,821	.....	.....	.....11,821	.....11,821	.....
2599999	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....						123,875,9601,199,67900001,199,6790123,218,770161,628,463038,409,69538,409,6950
4899999	Subtotal - Unaffiliated.....						124,011,8191,197,62700001,197,6270123,352,577161,834,903038,482,32838,482,3280
4999999	Subtotal - Affiliated.....						52,656,231000000052,656,23152,656,2310000
5099999	Totals.....						176,668,0501,197,62700001,197,6270176,008,808214,491,134038,482,32838,482,3280

E09.1

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					6		7		10		11		Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4	5	8	9			12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification	Description					Code	For reig n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																										
912828	2A	7	U S TREASURY	LS...	1	7,944,297	97.953	7,836,240	8,000,000	7,962,060	5,394	1,500	1,570	FA	45,326	120,000	08/31/2016	08/15/2026								
912828	2D	1	U S TREASURY	LS...	1	1,989,609	99.006	1,980,120	2,000,000	1,994,433	1,467	1.375	1.450	FA	9,293	27,500	08/26/2016	08/31/2023								
912828	2U	3	U S TREASURY	...	1	747,520	100.790	745,846	740,000	747,343	(176)	1.875	1.650	FA	4,751	11/18/2019	08/31/2024									
912828	2W	9	U S TREASURY	...	1	498,789	100.731	503,655	500,000	499,319	239	1.875	1.920	MS	2,395	9,375	10/04/2017	09/30/2022								
912828	3W	8	U S TREASURY	...	1	686,867	106.498	692,237	650,000	685,071	(1,796)	2.750	2.020	FA	6,752	8,938	07/17/2019	02/15/2028								
912828	4N	7	U S TREASURY	...	1	1,598,848	107.586	1,613,790	1,500,000	1,594,140	(4,708)	2.875	2.050	MN	5,568	21,563	07/15/2019	05/15/2028								
912828	5D	8	U S TREASURY	...	1	59,614,453	104.386	62,631,600	60,000,000	59,703,887	73,792	2.875	3.010	MS	438,320	1,725,000	10/18/2018	09/30/2023								
912828	5P	1	U S TREASURY	...	1	628,664	104.536	627,216	600,000	627,837	(827)	2.875	1.640	MN	1,508	8,625	11/15/2019	11/30/2023								
912828	5T	3	U S TREASURY	...	1	9,985,938	104.788	10,478,800	10,000,000	9,987,774	1,836	2.625	2.640	JD	132,684	131,250	01/23/2019	12/31/2025								
912828	5Z	9	U S TREASURY	...	1	3,939,792	103.229	4,015,608	3,890,000	3,936,060	(3,733)	2.500	2.190	JJ	40,697	37,500	11/18/2019	01/31/2024								
912828	6B	1	U S TREASURY	...	1	6,278,555	105.924	6,355,440	6,000,000	6,265,254	(13,301)	2.625	2.080	FA	59,490	78,750	06/28/2019	02/15/2029								
912828	6C	9	U S TREASURY	...	1	1,998,828	101.884	2,037,680	2,000,000	1,999,159	331	2.500	2.520	FA	18,886	25,000	03/01/2019	02/15/2022								
912828	6L	9	U S TREASURY	...	1	984,727	102.663	1,026,630	1,000,000	986,163	1,437	2.250	2.490	MS	5,749	11,250	04/17/2019	03/31/2026								
912828	6M	7	U S TREASURY	...	1	5,880,695	101.450	5,873,955	5,790,000	5,873,993	(6,702)	2.250	1.600	AO	27,764	10,240	10/24/2019	04/15/2022								
912828	6T	2	U S TREASURY	LS...	1	12,538,754	103.877	12,776,871	12,300,000	12,526,660	(12,094)	2.375	2.150	MN	37,719	146,063	07/24/2019	05/15/2029								
912828	7C	8	U S TREASURY	...	1	1,005,508	100.360	1,003,600	1,000,000	1,004,781	(727)	1.750	1.550	JJ	8,084	12,000	08/06/2019	07/15/2022								
912828	7F	1	U S TREASURY	...	1	17,768,026	100.237	17,741,949	17,700,000	17,756,844	(11,183)	1.750	1.540	JJ	129,624	12,000	12/04/2019	07/31/2021								
912828	C5	7	U S TREASURY	...	1	23,457,773	100.773	23,681,655	23,500,000	23,473,153	15,379	2.250	2.340	MS	135,093	264,375	04/09/2019	03/31/2021								
912828	D5	6	U S TREASURY	...	1	2,641,559	102.994	2,677,844	2,600,000	2,638,534	(1,388)	2.375	2.030	FA	23,324	35,625	11/14/2019	08/15/2024								
912828	F9	6	U S TREASURY	SD...	1	5,886,333	100.739	5,898,268	5,855,000	5,863,718	(4,637)	2.000	1.910	AO	82,136	108,400	12/01/2014	10/31/2021								
912828	G3	8	U S TREASURY	...	1	5,390,108	102.550	5,332,600	5,200,000	5,344,322	(15,375)	2.250	1.650	MN	15,107	81,000	11/13/2019	11/15/2024								
912828	J2	7	U S TREASURY	...	1	16,927,832	101.375	16,726,875	16,500,000	16,760,382	(48,386)	2.000	1.670	FA	124,647	330,000	08/31/2016	02/15/2025								
912828	J5	0	U S TREASURY	LS...	1	1,249,023	99.955	1,249,438	1,250,000	1,249,967	202	1.375	1.390	FA	5,808	17,188	03/23/2015	02/29/2020								
912828	M5	6	U S TREASURY	...	1	3,617,266	102.641	3,592,435	3,500,000	3,576,608	(12,353)	2.250	1.840	MN	10,168	78,750	08/25/2016	11/15/2025								
912828	P4	6	U S TREASURY	...	1	12,792,109	99.034	12,874,420	13,000,000	12,866,189	20,454	1.625	1.800	FA	79,793	211,250	08/05/2016	02/15/2026								
912828	Q6	0	U S TREASURY INDEX LINK	...	1	13,045,675	99.798	13,321,414	13,348,378	13,940,173	1,048,378	0.125	(3,500)	AO	3,556	6,708	10/31/2019	04/15/2021								
912828	R3	6	U S TREASURY	...	1	5,551,602	98.900	5,439,500	5,500,000	5,534,474	(5,112)	1.625	1.520	MN	11,540	89,375	08/05/2016	05/15/2026								
912828	R7	7	U S TREASURY	...	1	29,211,651	99.692	29,907,600	30,000,000	29,524,720	313,069	1.375	2.520	MN	36,264	412,500	02/06/2019	05/31/2021								
912828	S9	2	U S TREASURY	LS...	1	5,950,313	98.607	5,916,420	6,000,000	5,973,928	7,054	1.250	1.370	JJ	31,386	75,000	08/05/2016	07/31/2023								
912828	SF	8	U S TREASURY	...	1	2,242,705	100.840	2,268,900	2,250,000	2,248,098	869	2.000	2.040	FA	16,997	45,000	06/19/2013	02/15/2022								
912828	TJ	9	U S TREASURY	...	1	14,578,848	100.067	14,509,715	14,500,000	14,543,561	(16,232)	1.625	1.500	FA	89,000	235,625	09/13/2016	08/15/2022								
912828	TY	6	U S TREASURY	...	1	7,771,250	100.032	8,002,560	8,000,000	7,902,234	32,713	1.625	2.060	MN	16,611	130,000	11/12/2015	11/15/2022								
912828	U2	4	U S TREASURY	LS...	1	958,086	101.059	1,010,590	1,000,000	969,532	4,016	2.000	2.480	MN	2,582	20,000	02/01/2017	11/15/2026								
912828	UN	8	U S TREASURY	LS...	1	3,970,625	101.137	4,045,480	4,000,000	3,989,924	3,092	2.000	2.080	FA	30,217	80,000	05/28/2013	02/15/2023								
912828	V2	3	U S TREASURY	...	1	3,034,380	102.213	3,097,054	3,030,000	3,039,131	1,185	2.250	2.160	JD	34,460	50,625	10/28/2019	12/31/2023								
912828	V9	8	U S TREASURY	...	1	4,646,016	102.710	4,878,725	4,750,000	4,673,157	9,742	2.250	2.490	FA	40,369	106,875	03/02/2017	02/15/2027								
912828	X7	0	U S TREASURY	...	1	740,066	101.303	739,512	730,000	739,687	(379)	2.000	1.680	AO	2,487	7,300	10/28/2019	04/30/2024								
912828	X8	8	U S TREASURY	...	1	504,746	103.624	518,120	500,000	503,677	(453)	2.375	2.260	MN	1,533	11,875	08/01/2017	05/15/2027								
912828	XB	1	U S TREASURY	...	1	2,927,461	101.985	3,059,550	3,000,000	2,951,491	8,348	2.125	2.440	MN	8,231	63,750	01/20/2017	05/15/2025								
912828	XX	3	U S TREASURY	...	1	1,244,043	101.316	1,266,450	1,250,000	1,246,052	830	2.000	2.070	JD	12,637	25,000	07/19/2017	06/30/2024								

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828	YA	2	U S TREASURY			1	12,012,930	99.750	11,970,000	12,000,000	12,011,551	(1,378)			1.500	1.460	FA	67,989		09/05/2019	08/15/2022	
912828	YB	0	U S TREASURY	LS		1	3,979,375	97.361	3,894,440	4,000,000	3,979,874	499			1.625	1.680	FA	24,552		09/30/2019	08/15/2029	
912828	YC	8	U S TREASURY			1	2,987,813	99.836	2,995,080	3,000,000	2,989,646	1,833			1.500	1.710	FA	15,041		09/12/2019	08/31/2021	
912828	YE	4	U S TREASURY			1	8,861,484	98.013	8,821,170	9,000,000	8,868,794	7,310			1.250	1.570	FA	37,088		09/23/2019	08/31/2024	
912828	YG	9	U S TREASURY	LS		1	6,989,609	98.709	6,909,630	7,000,000	6,989,967	357			1.625	1.640	MS	28,904		09/27/2019	09/30/2026	
912828	YH	7	U S TREASURY			1	1,707,637	99.089	1,684,513	1,700,000	1,707,300	(336)			1.500	1.400	MS	6,480		10/09/2019	09/30/2024	
912828	YJ	3	U S TREASURY			1	12,007,031	99.838	11,980,560	12,000,000	12,006,238	(793)			1.500	1.460	MS	45,738		10/09/2019	09/30/2021	
912828	YK	0	U S TREASURY			1	11,182,062	99.352	11,127,424	11,200,000	11,183,314	1,252			1.375	1.420	AO	32,820		10/09/2019	10/15/2022	
912828	YP	9	U S TREASURY			1	15,178,156	99.851	15,177,352	15,200,000	15,179,651	1,495			1.500	1.570	AO	38,623		11/14/2019	10/31/2021	
912828	YT	1	U S TREASURY			1	9,976,953	99.851	9,985,100	10,000,000	9,977,830	876			1.500	1.610	MN	13,115		12/02/2019	11/30/2021	
0199999	U.S. Government - Issuer Obligations						387,312,390	XXX	392,501,631	388,033,378	388,597,655	1,048,378	199,122	0	0	XXX	XXX	XXX	2,098,906	4,837,035	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
36179N	LF	3	GNMA PASS-THRU			4	3,060,960	107.305	3,085,479	2,875,407	3,060,960	2,657			4.500	3.090	MON	10,783	129,393	08/28/2013	08/20/2043	
36179Q	6P	1	GNMA PASS-THRU			4	3,984,380	104.253	3,944,907	3,783,949	3,984,380	(3,396)			3.500	2.400	MON	11,037	132,438	03/31/2015	03/20/2045	
36179Q	RZ	6	GNMA PASS-THRU			4	5,072,631	105.964	5,012,248	4,730,114	4,845,464	5,165			4.000	3.410	MON	15,767	189,205	12/15/2014	10/20/2044	
36179Q	YR	6	GNMA PASS-THRU			4	8,251,654	103.307	8,249,748	7,985,619	8,096,020	(9,754)			3.000	2.730	MON	19,964	239,569	01/30/2015	01/20/2045	
36181G	DG	1	GNMA PASS-THRU			4	17,773,042	105.900	18,651,340	17,612,057	17,773,042	(14,029)			3.500	3.270	MON	51,369	616,422	06/24/2013	06/20/2043	
36186N	WN	5	GNMA PASS-THRU			4	5,022,058	102.986	5,098,347	4,950,507	5,012,325	(9,016)			3.000	2.790	MON	6,601	148,515	08/31/2015	08/15/2045	
36200Q	2T	0	GNMA PASS-THRU			4	271,108	118.142	313,508	265,365	269,267	(728)			7.000	6.450	MON	1,548	18,576	03/21/2002	02/15/2032	
36200Q	JJ	4	GNMA PASS-THRU			4	138,479	111.862	149,917	134,019	137,711	(20)			7.000	6.060	MON	782	9,381	05/17/2002	03/15/2032	
36201M	2F	8	GNMA PASS-THRU			4	299,575	111.809	323,824	289,620	296,760	(302)			7.000	6.150	MON	1,689	20,273	05/17/2002	05/15/2032	
36202C	6Y	4	GNMA PASS-THRU			4	79,501	111.272	88,242	79,320	78,156	158			6.000	6.400	MON	365	4,753	01/11/1999	12/20/2028	
36204J	NZ	5	GNMA PASS-THRU			4	55,054	105.007	63,743	60,704	57,733	872			7.000	9.840	MON	350	4,249	02/11/2010	02/15/2024	
36209D	H9	8	GNMA PASS-THRU			4	8,883	110.097	9,974	9,059	8,917	5			6.000	6.460	MON	45	544	02/22/1999	02/15/2029	
38381R	G6	0	GNMA PASS-THRU			4	1,261,323	99.841	1,260,506	1,262,506	1,261,349	(96)			2.214	2.220	MON	986	25,147	03/13/2019	03/20/2049	
0299999	U.S. Government - Residential Mortgage-Backed Securities						45,278,648	XXX	46,251,783	44,038,228	44,882,084	0	(28,484)	0	0	XXX	XXX	XXX	121,286	1,538,465	XXX	XXX
0599999	Total - U.S. Government						432,591,038	XXX	438,753,414	432,071,606	433,479,739	1,048,378	170,638	0	0	XXX	XXX	XXX	2,220,192	6,375,500	XXX	XXX
All Other Governments - Issuer Obligations																						
013051	DG	9	PROV OF ALBERTA			1FE	11,013,600	101.780	11,195,800	11,000,000	11,000,836	(412)			2.550	2.540	JD	13,029	280,500	10/01/2018	12/15/2022	
013051	DT	1	ALBERTA PROV			1FE	4,283,278	99.902	4,245,835	4,250,000	4,282,005	(1,273)			2.200	2.070	JD	8,069	46,750	09/17/2019	06/01/2026	
013051	DU	8	ALBERTA PROV			1FE	9,694,200	99.197	9,919,700	10,000,000	9,829,468	99,119			1.350	2.400	MS	45,123	135,000	08/20/2018	09/01/2021	
01306Z	CU	3	ALBERTA PROV MEDIUM TERM			1FE	12,972,440	101.704	13,221,520	13,000,000	12,989,626	2,383			2.850	2.870	JJ	167,128	370,500	01/18/2012	01/19/2024	
11070T	AF	5	BC PROV			1FE	5,782,755	104.108	5,725,940	5,500,000	5,778,406	(4,349)			2.850	1.870	JD	6,227	78,375	11/27/2019	06/18/2025	
11070T	AJ	7	BC PROV			1FE	6,458,760	101.133	6,371,379	6,300,000	6,453,361	(5,399)			2.300	1.890	JD	5,756	72,450	10/01/2019	06/18/2026	
135087	D5	0	CANADA GOVERNMENT			1FE	25,335,516	102.881	26,440,417	25,700,000	25,399,591	51,343			2.250	2.480	JD	49,904	578,250	10/05/2018	06/01/2025	
135087	E6	7	CANADA GOVERNMENT			1FE	32,382,996	98.812	32,015,088	32,400,000	32,384,084	1,088			1.500	1.500	JD	41,164	243,000	07/10/2019	06/01/2026	
135087	G7	3	CANADA GOVERNMENT			1FE	11,806,080	98.217	11,786,040	12,000,000	11,816,129	10,049			1.000	1.590	MS	40,110		11/06/2019	09/01/2022	
135087	J9	6	CANADA GOVERNMENT			1FE	9,585,120	99.150	9,419,250	9,500,000	9,581,212	(3,908)			1.500	1.310	MS	47,630		10/03/2019	09/01/2024	
13509P	DB	6	CANADA HOUSING TRUST			1FE	20,187,200	101.793	20,358,600	20,000,000	20,117,617	(51,331)			2.650	2.370	MS	157,253	530,000	08/20/2018	03/15/2022	
13509P	DL	4	CANADA HOUSING TRUST			1FE	12,016,940	101.517	12,182,400	12,000,000	12,006,911	(2,141)			2.400	2.380	JD	13,808	288,000	08/10/2018	12/15/2022	
13509P	DV	2	CANADA HOUSING TRUST			1FE	32,164,574	101.472	32,268,096	31,800,000	32,015,325	(55,464)			2.350	2.150	MS	221,726	747,300	11/29/2018	09/15/2023	

E10.1

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.9

Table with columns: 1 CUSIP Identification, 2 Description, Codes (3-5), 6 NAIC Designation and Administrative Symbol, 7 Actual Cost, 8 Rate Used to Obtain Fair Value, 9 Fair Value, 10 Par Value, 11 Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value (12-15), Interest (16-20), and Dates (21-22). Rows include bonds such as MASSACHUSETTS ST PORT AUTH, MET ATLANTA GA RAPID TRANSIT AUTH, METROPOLITAN COUNCIL, and MIAMI-DADE CNTY FL SCH BRD.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
727199	YB	1				1FE	548,925	111.702	552,925	495,000	534,569		(12,079)		5.000	2.330	FA	9,350	24,750	10/18/2018	02/15/2023	
73358W	DX	9				1FE	679,933	104.500	679,250	650,000	678,500		(1,432)		5.000	1.320	MS	9,569		12/09/2019	09/15/2021	
73358W	LV	4				1FE	2,205,357	102.008	1,963,654	1,925,000	1,948,518		(42,770)		5.000	2.700	JJ	44,382	96,250	07/15/2013	07/15/2020	
73358W	TJ	3				1FE	5,906,900	102.486	5,124,300	5,000,000	5,105,140		(155,478)		5.000	1.810	MS	83,333	250,000	08/15/2014	09/01/2020	
735240	K6	9				1FE	859,480	101.848	814,784	800,000	812,440		(24,536)		5.000	1.860	JJ	20,000	40,000	01/22/2018	07/01/2020	
735389	QJ	0				1FE	3,054,512	106.247	2,820,858	2,655,000	2,749,949		(54,940)		5.000	2.780	MS	44,250	132,750	02/21/2014	09/01/2021	
735389	VD	7				1FE	1,985,926	104.462	1,786,300	1,710,000	1,770,237		(50,591)		5.000	1.930	MS	28,500	85,500	07/22/2015	03/01/2021	
735389	WE	4				1FE	4,825,315	115.814	4,956,839	4,280,000	4,624,226		(48,389)		5.000	3.550	AO	53,500	214,000	07/22/2015	04/01/2026	
736740	QF	1				1FE	1,692,176	119.657	1,711,095	1,430,000	1,601,795		(30,224)		5.000	2.540	AO	17,875	71,500	12/02/2016	04/01/2025	
74440D	AQ	7				1FE	1,094,120	109.527	1,095,270	1,000,000	1,066,271		(14,667)		4.000	2.350	AO	10,000	40,000	01/19/2018	04/01/2024	
74440D	AR	5				1FE	10,881,300	108.880	10,888,000	10,000,000	10,621,061		(137,097)		4.000	2.450	AO	100,000	400,000	01/19/2018	04/01/2048	
744434	ED	9				1FE	2,722,236	118.216	2,789,898	2,360,000	2,687,646		(34,590)		5.000	2.660	JJ	59,000	59,000	03/26/2019	01/01/2032	
74444Y	AK	0				1FE	4,151,521	120.949	4,051,792	3,350,000	3,892,008		(68,200)		5.000	2.510	MS	55,833	167,500	01/08/2016	03/01/2027	
745190	ZP	6				2FE	1,052,980	109.462	1,094,620	1,000,000	1,044,800		(2,570)		5.250	4.770	JJ	26,250	52,500	08/09/2016	07/01/2032	
752147	HA	9				1FE	3,605,344	114.575	3,494,538	3,050,000	3,304,862		(50,074)		5.000	3.060	MS	50,833	152,500	06/19/2013	09/01/2024	
759911	TL	4				1FE	864,151	119.864	863,021	720,000	848,103		(16,048)		6.000	1.860	JJ	21,600	21,600	05/28/2019	07/01/2024	
763665	ZL	3				1FE	1,438,788	108.346	1,408,498	1,300,000	1,379,421		(35,471)		5.000	2.100	MS	21,667	65,000	04/20/2018	03/01/2022	
763682	F7	1				1FE	1,953,438	108.933	1,906,328	1,750,000	1,868,655		(49,193)		5.000	2.010	MN	14,583	87,500	04/04/2018	05/01/2022	
764791	AV	1				1FE	2,178,011	114.379	2,121,730	1,855,000	2,046,750		(28,658)		5.000	3.090	JJ	46,375	92,750	02/11/2015	01/01/2026	
76541V	RS	8				1FE	3,315,375	117.235	3,417,400	2,915,000	3,235,101		(65,924)		5.000	2.430	JJ	67,207	145,750	10/11/2018	07/15/2024	
765433	KD	8				1FE	6,039,300	122.337	6,116,850	5,000,000	5,714,471		(108,540)		5.000	2.440	JJ	115,278	250,000	11/16/2016	01/15/2026	
77158P	FN	7				1FE	122,589	111.168	116,726	105,000	114,095		(3,003)		5.000	1.930	JD	438	5,250	01/11/2017	12/01/2022	
77158P	FP	2				1FE	124,329	114.693	120,428	105,000	116,470		(2,783)		5.000	2.080	JD	438	5,250	01/11/2017	12/01/2023	
780486	HB	5				1FE	359,027	109.917	351,734	320,000	339,063		(6,810)		5.000	2.670	MS	5,333	16,000	12/21/2016	09/01/2022	
783186	QK	8				1FE	4,464,088	112.320	4,268,160	3,800,000	4,046,656		(69,454)		5.000	2.940	MN	31,667	190,000	06/25/2013	05/01/2023	
79020F	AX	4				2FE	1,000,000	101.041	1,010,410	1,000,000	1,000,000				2.100	2.100	JD	12,250		09/13/2019	06/01/2037	
792909	FB	4				1FE	1,324,367	123.509	1,358,599	1,100,000	1,287,433		(16,098)		5.000	2.990	MN	7,028	55,000	08/11/2017	11/15/2029	
795576	FJ	1				1FE	1,929,301	118.024	1,923,791	1,630,000	1,856,146		(38,148)		5.000	2.300	JJ	40,750	81,500	01/22/2018	07/01/2025	
795576	FL	6				1FE	1,316,094	122.522	1,359,994	1,110,000	1,265,244		(18,272)		5.000	2.910	JJ	27,750	55,500	02/09/2017	07/01/2027	
79574C	BR	3				1FE	2,238,741	121.958	2,256,223	1,850,000	2,116,123		(40,752)		5.000	2.410	JJ	46,250	92,500	11/18/2016	01/01/2026	
79574C	CL	5				1FE	2,337,000	124.861	2,497,220	2,000,000	2,294,358		(37,750)		5.000	2.680	JJ	50,000	100,000	11/08/2018	01/01/2027	
796720	MA	5				1FE	572,165	112.081	577,217	515,000	571,800		(365)		4.000	2.400	FA	1,087		11/21/2019	08/01/2044	
79742Y	AG	7				1FE	526,675	110.528	491,850	445,000	479,670		(11,746)		5.000	2.150	MN	3,708	22,250	10/23/2015	11/01/2022	
80483B	BS	1				2FE	1,250,000	100.332	1,254,150	1,250,000	1,250,000				1.900	1.900	FA	5,806		09/20/2019	08/01/2024	
837123	GT	9				1FE	1,584,168	109.125	1,576,856	1,445,000	1,548,367		(35,801)		5.000	2.050	JJ	36,125	36,125	02/07/2019	07/01/2022	
837123	GX	0				1FE	2,910,245	120.424	3,022,642	2,510,000	2,839,181		(45,602)		5.000	2.780	JJ	62,750	134,215	05/31/2018	07/01/2026	
837123	GY	8				1FE	2,341,480	122.679	2,453,580	2,000,000	2,288,444		(34,037)		5.000	2.850	JJ	50,000	106,944	05/31/2018	07/01/2027	
837151	JG	5				1FE	3,164,383	110.126	3,546,057	3,220,000	3,169,084		759		5.000	5.100	JD	13,417	161,000	11/21/2013	12/01/2048	
837151	KD	0				1FE	2,843,717	116.518	2,703,218	2,320,000	2,618,174		(45,986)		5.000	2.630	JD	9,667	116,000	10/17/2014	12/01/2025	
837151	NE	5				1FE	1,114,310	113.747	1,137,470	1,000,000	1,084,156		(20,100)		5.000	2.720	JD	4,167	50,000	06/26/2018	12/01/2023	
83755V	ZP	2				1FE	1,462,791	118.955	1,475,042	1,240,000	1,386,704		(19,025)		5.000	3.060	MN	10,333	62,000	10/15/2015	11/01/2026	

E10.12

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128P8	DF	5	FREDDIE MAC	..	4	1FE	9,492,061	104.315	9,686,769	9,286,027	9,462,676		(38,778)		3.500	3.020	MON...	27,084	325,011	01/31/2018.	10/01/2036.	
3128P8	E2	3	FREDDIE MAC	..	4	1FE	4,477,591	106.117	4,458,549	4,201,537	4,425,673		(64,939)		4.000	2.440	MON...	14,005	168,061	09/26/2017.	08/01/2037.	
3128PC	DJ	8	FREDDIE MAC	..	4	1FE	36,993	100.623	36,539	36,312	36,339		(193)		6.000	5.430	MON...	182	2,179	02/13/2006.	01/01/2021.	
3128PC	MS	8	FREDDIE MAC	..	4	1FE	6,815	100.315	6,730	6,709	6,712		(31)		6.000	5.500	MON...	34	403	03/16/2006.	02/01/2021.	
3128PC	TV	4	FREDDIE MAC	..	4	1FE	35,285	100.780	34,991	34,720	34,746		(168)		6.000	5.490	MON...	174	2,083	03/16/2006.	03/01/2021.	
3128PC	TW	2	FREDDIE MAC	..	4	1FE	40,527	101.005	40,279	39,879	39,908		(180)		6.000	5.490	MON...	199	2,393	03/16/2006.	03/01/2021.	
3128PH	N9	8	FREDDIE MAC	..	4	1FE	45,551	100.988	45,120	44,678	44,716		(231)		6.000	5.410	MON...	223	2,681	02/13/2006.	01/01/2021.	
3128PH	PL	9	FREDDIE MAC	..	4	1FE	13,391	100.365	13,193	13,145	13,154		(119)		6.000	5.430	MON...	66	789	02/13/2006.	01/01/2021.	
3128PY	DL	5	FREDDIE MAC	..	4	1FE	2,196,759	102.584	2,146,540	2,092,463	2,157,090		(62,043)		3.000	1.840	MON...	5,231	62,774	03/18/2013.	02/01/2027.	
31292G	5W	2	FREDDIE MAC	..	4	1FE	27,158	115.803	31,364	27,084	27,096		(40)		7.500	7.380	MON...	169	2,031	09/10/1999.	09/01/2029.	
31292H	AK	0	FREDDIE MAC	..	4	1FE	1,632	114.910	1,948	1,695	1,653		14		7.500	8.270	MON...	11	127	05/18/2000.	01/01/2030.	
31292H	QN	7	FREDDIE MAC	..	4	1FE	75,235	114.590	87,538	76,392	75,573		498		6.000	6.250	MON...	374	4,583	05/08/2002.	05/01/2032.	
31292K	ZP	5	FREDDIE MAC	..	4	1FE	5,607,278	108.650	5,856,271	5,389,994	5,570,430		(69,883)		4.500	3.680	MON...	20,212	242,550	11/30/2010.	03/01/2040.	
312930	5P	1	FREDDIE MAC	..	4	1FE	757,654	107.163	812,085	757,802	757,654		(26)		4.000	3.970	MON...	2,526	30,312	02/12/2009.	03/01/2039.	
312939	PM	7	FREDDIE MAC	..	4	1FE	1,226,231	109.442	1,277,098	1,166,912	1,213,217		(28,480)		5.000	3.990	MON...	4,844	58,342	05/28/2010.	03/01/2040.	
312940	4Q	9	FREDDIE MAC	..	4	1FE	2,791,652	109.374	2,884,349	2,637,133	2,756,734		(67,660)		5.000	3.860	MON...	10,988	131,857	06/30/2010.	06/01/2040.	
312940	PZ	6	FREDDIE MAC	..	4	1FE	2,230,573	108.662	2,404,822	2,213,111	2,225,828		(7,386)		4.500	4.320	MON...	8,299	99,590	04/30/2010.	05/01/2040.	
312941	NL	7	FREDDIE MAC	..	4	1FE	1,015,157	108.661	1,057,716	973,407	1,005,742		(15,797)		4.500	3.690	MON...	3,650	43,803	07/29/2010.	07/01/2040.	
312944	PJ	4	FREDDIE MAC	..	4	1FE	1,875,443	107.318	1,903,548	1,773,731	1,856,126		24,806		4.000	2.950	MON...	5,912	70,949	04/10/2012.	12/01/2040.	
31294B	6P	5	FREDDIE MAC	..	4	1FE	17,093	103.619	17,760	17,139	17,107		11		7.000	7.000	MON...	100	1,198	12/27/2000.	01/01/2030.	
31294F	PT	7	FREDDIE MAC	..	4	1FE	665	104.760	724	691	674		8		7.500	8.240	MON...	4	52	05/18/2000.	05/01/2030.	
31294F	T5	5	FREDDIE MAC	..	4	1FE	49	112.204	57	51	50		1		7.500	8.240	MON...	4	5	05/18/2000.	05/01/2030.	
31296M	3Z	0	FREDDIE MAC	..	4	1FE	513,744	110.335	567,820	514,629	513,744		120		5.000	4.990	MON...	2,144	25,731	09/30/2003.	09/01/2033.	
31296S	M3	7	FREDDIE MAC	..	4	1FE	576,207	112.481	634,540	564,131	571,989		(6,616)		5.500	5.030	MON...	2,586	31,027	01/09/2004.	01/01/2034.	
31296S	M5	2	FREDDIE MAC	..	4	1FE	347,295	113.985	381,336	334,548	343,013		(4,903)		6.000	5.210	MON...	1,673	20,073	01/09/2004.	01/01/2034.	
31297M	AQ	1	FREDDIE MAC	..	4	1FE	303,176	109.285	328,709	300,779	302,287		(1,185)		5.500	5.290	MON...	1,379	16,543	03/09/2005.	03/01/2035.	
31297M	XV	5	FREDDIE MAC	..	4	1FE	105,042	106.785	117,110	109,668	106,517		2,026		5.000	5.900	MON...	457	5,483	11/10/2005.	04/01/2030.	
31297P	ME	8	FREDDIE MAC	..	4	1FE	56,746	111.057	60,578	54,547	56,068		(680)		6.500	5.660	MON...	295	3,546	04/07/2005.	10/01/2034.	
31297T	WF	6	FREDDIE MAC	..	4	1FE	254,226	110.192	293,004	265,901	257,193		3,928		5.000	5.860	MON...	1,108	13,295	11/09/2005.	09/01/2035.	
31297V	Y8	5	FREDDIE MAC	..	4	1FE	267,061	108.700	301,828	277,669	269,797		4,929		5.000	5.730	MON...	1,157	13,883	11/30/2005.	11/01/2035.	
31298N	FU	4	FREDDIE MAC	..	4	1FE	37,770	108.125	48,261	44,634	37,507		(314)		7.000	9.070	MON...	260	3,124	12/01/2005.	05/01/2031.	
31306X	2A	0	FREDDIE MAC	..	4	1FE	8,066,984	101.393	7,841,121	7,733,368	7,928,552		(124,622)		2.500	1.630	MON...	16,111	193,334	11/14/2012.	10/01/2027.	
31307M	2H	8	FREDDIE MAC	..	4	1FE	2,681,079	101.517	2,667,587	2,627,704	2,665,815		(1,668)		2.500	2.090	MON...	5,474	65,693	05/28/2015.	05/01/2030.	
31307P	Q5	1	FREDDIE MAC	..	4	1FE	6,241,579	103.021	6,220,474	6,038,032	6,186,918		(65,583)		3.000	2.270	MON...	15,095	181,141	11/12/2015.	11/01/2030.	
31307Q	RE	9	FREDDIE MAC	..	4	1FE	4,725,757	103.020	4,639,407	4,503,401	4,676,069		(86,414)		3.000	1.930	MON...	11,259	135,102	06/29/2016.	05/01/2031.	
31307R	6V	2	FREDDIE MAC	..	4	1FE	6,270,305	101.392	6,125,080	6,040,938	6,219,907		(46,234)		2.500	1.760	MON...	12,585	151,023	09/29/2016.	10/01/2031.	
31307U	EL	8	FREDDIE MAC	..	4	1FE	8,939,515	102.838	8,928,217	8,681,775	8,883,436		(63,199)		3.000	2.260	MON...	21,704	260,453	07/31/2017.	07/01/2032.	
31307V	5J	1	FREDDIE MAC	..	4	1FE	10,496,648	103.993	10,801,083	10,386,293	10,474,177		(31,583)		3.500	3.180	MON...	30,293	363,520	05/25/2018.	05/01/2033.	
31307V	YN	0	FREDDIE MAC	..	4	1FE	10,456,767	103.984	10,683,149	10,273,765	10,417,552		(42,308)		3.500	3.000	MON...	29,965	359,582	04/13/2018.	04/01/2033.	
31307W	3E	2	FREDDIE MAC	..	4	1FE	3,956,091	103.714	4,041,778	3,897,026	3,948,347		(21,248)		3.500	3.090	MON...	11,366	125,107	01/04/2019.	11/01/2033.	

E10.15

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	B o n d C H A R	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A./C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132AE	EZ	5	FREDDIE MAC	4	1FE	4,871,627	103.891	4,878,638	4,695,898	4,865,595	(17,042)	4.000	2.980	MON...	30,560	15,653	10/09/2019.	05/25/2049.					
3132CW	AT	1	FREDDIE MAC	4	1FE	10,180,082	104.016	10,203,942	9,809,911	10,167,414	(28,712)	3.500	2.560	MON...	56,576	57,224	08/26/2019.	03/01/2032.					
3132DV	3P	8	FREDDIE MAC	4	1FE	1,038,398	103.963	1,039,518	999,887	1,037,722	(676)	4.000	2.970	MON...	6,589		11/14/2019.	08/25/2049.					
3132GG	A2	1	FREDDIE MAC	4	1FE	2,473,729	107.348	2,559,148	2,383,959	2,454,705	(34,011)	4.000	3.310	MON...	7,947	95,358	08/31/2011.	08/01/2041.					
3132GS	BF	5	FREDDIE MAC	4	1FE	11,479,138	105.474	11,714,017	11,106,044	11,400,909	(146,404)	3.500	2.940	MON...	32,393	388,712	03/08/2012.	03/01/2042.					
3132GV	L6	7	FREDDIE MAC	4	1FE	8,049,450	103.100	7,996,651	7,756,169	7,992,753	(89,163)	3.000	2.440	MON...	19,390	232,685	07/31/2012.	08/01/2042.					
3132HP	KK	9	FREDDIE MAC	4	1FE	2,858,941	103.100	2,867,829	2,781,579	2,845,246	14,712	3.000	2.570	MON...	6,954	83,447	01/30/2013.	11/01/2042.					
3132HP	NB	6	FREDDIE MAC	4	1FE	4,375,062	103.075	4,313,178	4,184,473	4,339,107	36,743	3.000	2.330	MON...	10,461	125,534	11/20/2012.	11/01/2042.					
3132HQ	EG	3	FREDDIE MAC	4	1FE	5,719,815	103.075	5,631,743	5,463,704	5,671,977	21,952	3.000	2.310	MON...	13,659	163,911	12/11/2012.	12/01/2042.					
3132J6	E6	7	FREDDIE MAC	4	1FE	5,507,736	103.100	5,529,058	5,362,773	5,480,636	(48,999)	3.000	2.590	MON...	13,407	160,883	01/30/2013.	02/01/2043.					
3132J7	K6	8	FREDDIE MAC	4	1FE	5,442,691	103.096	5,380,848	5,219,242	5,403,188	(54,423)	3.000	2.370	MON...	13,048	156,577	04/30/2013.	05/01/2043.					
3132J9	G7	7	FREDDIE MAC	4	1FE	3,920,338	103.075	3,876,181	3,760,516	3,891,331	(56,627)	3.000	2.370	MON...	9,401	112,815	04/30/2013.	03/01/2043.					
3132J9	TD	0	FREDDIE MAC	4	1FE	5,830,321	105.473	5,941,499	5,633,161	5,793,601	(63,036)	3.500	2.910	MON...	16,430	197,161	05/29/2013.	05/01/2043.					
3132QR	QE	3	FREDDIE MAC	4	1FE	5,374,535	104.476	5,438,388	5,205,362	5,345,967	50,189	3.500	2.920	MON...	15,182	182,188	07/30/2015.	07/01/2045.					
3132QU	RS	4	FREDDIE MAC	4	1FE	10,077,837	104.422	10,190,509	9,758,894	10,024,757	(91,860)	3.500	2.910	MON...	28,463	341,561	12/08/2015.	12/01/2045.					
3132QU	UZ	4	FREDDIE MAC	4	1FE	5,715,640	102.475	5,888,417	5,746,166	5,718,979	7,186	3.000	3.060	MON...	14,365	172,385	12/16/2015.	12/01/2045.					
3132VQ	Q3	3	FREDDIE MAC	4	1FE	14,919,687	103.143	15,060,338	14,601,412	14,902,379	(27,566)	3.500	3.050	MON...	42,587	212,937	06/26/2019.	06/01/2049.					
3132WD	MZ	4	FREDDIE MAC	4	1FE	8,900,688	104.333	8,808,818	8,442,923	8,839,187	(149,587)	3.500	2.540	MON...	24,625	295,502	08/31/2016.	05/01/2046.					
3132WK	KE	7	FREDDIE MAC	4	1FE	4,534,268	104.011	4,617,666	4,439,580	4,520,171	(42,751)	3.500	3.100	MON...	12,949	155,385	03/13/2017.	01/01/2047.					
3132XS	ED	8	FREDDIE MAC	4	1FE	15,809,374	103.886	15,890,574	15,296,118	15,726,929	(100,430)	3.500	2.840	MON...	44,614	535,364	09/15/2017.	08/01/2047.					
3132XS	KG	4	FREDDIE MAC	4	1FE	5,743,295	103.862	5,759,932	5,545,729	5,710,293	(35,466)	3.500	2.800	MON...	16,175	194,101	09/01/2017.	08/01/2047.					
3132XT	MS	4	FREDDIE MAC	4	1FE	8,113,848	103.896	8,236,643	7,927,744	8,085,888	(42,607)	3.500	3.020	MON...	23,084	277,467	12/20/2017.	10/01/2047.					
3132XU	NA	9	FREDDIE MAC	4	1FE	10,531,562	103.918	10,627,052	10,226,368	10,480,603	(50,790)	3.500	2.910	MON...	29,827	357,923	11/28/2017.	11/01/2047.					
3132XW	BJ	9	FREDDIE MAC	4	1FE	9,720,953	103.852	10,091,508	9,717,158	9,718,631	(2,208)	3.500	3.460	MON...	28,342	340,101	02/27/2018.	01/01/2048.					
3132XX	GL	7	FREDDIE MAC	4	1FE	13,587,925	103.805	14,245,196	13,723,011	13,600,576	22,989	3.500	3.670	MON...	40,025	480,305	08/02/2018.	03/01/2048.					
3132XY	G8	4	FREDDIE MAC	4	1FE	10,081,318	104.248	10,273,637	9,854,962	10,040,384	(73,909)	4.000	3.450	MON...	32,850	394,198	04/12/2018.	04/01/2048.					
3132Y0	4E	7	FREDDIE MAC	4	1FE	13,468,944	104.596	13,879,802	13,269,896	13,435,098	(45,417)	4.000	3.630	MON...	44,233	530,796	08/02/2018.	07/01/2048.					
31334W	2K	6	FREDDIE MAC	4	1FE	7,911,462	103.097	7,959,397	7,720,265	7,901,662	(15,318)	3.500	2.950	MON...	44,998	67,552	07/30/2019.	07/01/2049.					
31334Y	A5	6	FREDDIE MAC	4	1FE	16,254,972	102.894	16,303,937	15,845,223	16,245,233	(10,336)	3.500	2.920	MON...	91,646	46,215	10/23/2019.	08/01/2049.					
3133D3	BL	8	FREDDIE MAC	4	1FE	12,645,515	102.292	12,591,176	12,308,942	12,633,551	(15,159)	3.000	2.480	MON...	30,675	92,507	08/28/2019.	08/01/2039.					
3133JL	CA	5	FREDDIE MAC	4	1FE	8,938,490	100.632	8,955,161	8,898,862	8,937,294	(1,252)	3.000	2.880	MON...	44,461	22,247	10/18/2019.	09/25/2049.					
3135G0	U9	2	FANNIE MAE	4	1FE	5,005,300	102.023	5,101,172	5,000,000	5,003,646	(1,654)	2.625	2.580	JJ	61,979	65,625	01/14/2019.	01/11/2022.					
3136B3	UT	5	FANNIE MAE	4	1FE	4,176,225	99.357	4,164,996	4,191,945	4,177,688	4,132	2.092	2.150	MON...	8,877	100,007	01/14/2019.	01/25/2049.					
3136B4	5C	8	FANNIE MAE	4	1FE	940,612	99.548	936,949	941,200	940,661	84	2.242	2.250	MON...	2,134	10,129	06/26/2019.	07/25/2049.					
3136B4	ZA	9	FANNIE MAE	4	1FE	749,341	99.964	749,425	749,692	749,376	57	2.242	2.250	MON...	1,700	9,526	04/26/2019.	06/25/2049.					
31371H	X9	4	FANNIE MAE	4	1FE	73,147	110.994	90,206	81,271	74,376	1,102	6.500	7.620	MON...	440	5,302	12/01/2005.	10/01/2029.					
31371J	BD	5	FANNIE MAE	4	1FE	84,433	113.939	98,205	86,190	84,967	273	7.000	7.310	MON...	1,001	6,033	01/14/2000.	02/01/2030.					
31371N	MC	6	FANNIE MAE	4	1FE	170,774	103.276	171,701	166,254	167,214	(843)	7.000	6.140	MON...	1,905	11,638	09/27/2007.	10/01/2022.					
31379R	VV	4	FANNIE MAE	4	1FE	17,784	100.158	18,443	18,414	17,980	50	7.000	7.690	MON...	214	1,289	06/08/2000.	06/01/2028.					
3137BR	N7	6	FANNIE MAE	4	1FE	458,700	99.799	459,504	460,426	458,715	242	2.139	2.220	MON...	498	11,289	01/15/2019.	08/15/2046.					
3137FL	YR	9	FHLMC	4	1FE	999,985	99.715	997,138	999,985	999,985		2.177	2.170	MON...	2,443	13,578	05/21/2019.	04/25/2026.					

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	For ei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FQ	HG	1	FREDDIE MAC	4	1FE	5,009,375	99.814	4,990,727	5,000,000	5,009,067	(308)	2.500	2.410	MON	2,083	4,086	11/27/2019	09/25/2048							
31383T	JH	2	FANNIE MAE	4	1FE	60,141	110.994	69,773	62,862	61,144	216	6.500	7.280	MON	679	4,086	09/10/1999	09/01/2029							
31385W	X8	7	FANNIE MAE	4	1FE	674,333	116.846	752,991	644,427	660,108	(14,901)	7.000	6.480	MON	7,490	45,110	10/12/2005	09/01/2032							
31389F	S4	5	FANNIE MAE	4	1FE	142,705	110.994	157,863	142,227	142,323	(46)	6.500	6.350	MON	1,537	9,245	01/25/2002	02/01/2032							
3138A7	4J	4	FANNIE MAE	4	1FE	3,118,333	108.598	3,195,529	2,942,517	3,089,604	(61,160)	4.500	3.330	MON	21,711	132,413	11/14/2011	03/01/2041							
3138AB	Z3	6	FANNIE MAE	4	1FE	3,149,449	108.611	3,291,581	3,030,593	3,124,188	(31,149)	4.500	3.740	MON	22,362	136,377	05/31/2011	04/01/2041							
3138AH	7B	6	FANNIE MAE	4	1FE	906,511	110.132	935,506	849,440	894,126	(13,860)	5.000	3.690	MON	7,070	42,472	07/27/2011	07/01/2041							
3138AS	PL	0	FANNIE MAE	4	1FE	4,198,551	107.183	4,292,571	4,004,878	4,157,433	(17,631)	4.000	3.140	MON	26,664	160,195	09/30/2011	09/01/2041							
3138E0	AE	9	FANNIE MAE	4	1FE	1,759,506	107.101	1,779,109	1,661,136	1,741,451	30,781	4.000	2.930	MON	11,060	66,445	04/30/2012	01/01/2042							
3138E2	VY	8	FANNIE MAE	4	1FE	1,789,662	107.072	1,775,316	1,658,054	1,770,714	(18,671)	4.000	2.550	MON	11,035	66,322	09/28/2012	12/01/2041							
3138E5	CL	0	FANNIE MAE	4	1FE	2,142,760	102.871	2,093,711	2,035,272	2,101,319	(66,619)	3.000	1.750	MON	10,116	61,058	02/28/2013	01/01/2027							
3138ED	WV	9	FANNIE MAE	4	1FE	6,489,249	105.411	6,513,703	6,179,318	6,427,138	(110,579)	3.500	2.680	MON	36,000	216,276	05/31/2012	05/01/2042							
3138EN	LD	9	FANNIE MAE	4	1FE	3,285,910	107.792	3,275,796	3,038,992	3,259,370	97,647	4.500	2.930	MON	22,296	136,755	06/12/2015	09/01/2044							
3138EP	2D	5	FANNIE MAE	4	1FE	4,492,671	105.978	4,534,861	4,279,053	4,466,116	(46,715)	4.000	2.940	MON	28,245	171,162	01/31/2017	07/01/2045							
3138LS	KA	7	FANNIE MAE	4	1FE	8,964,780	105.411	8,924,235	8,466,076	8,878,666	(166,138)	3.500	2.520	MON	48,483	296,313	08/30/2012	05/01/2042							
3138LT	Q6	8	FANNIE MAE	4	1FE	1,469,315	102.631	1,421,782	1,385,329	1,434,496	2,450	3.000	1.690	MON	6,577	41,560	09/28/2012	06/01/2027							
3138M7	YZ	2	FANNIE MAE	4	1FE	5,016,899	105.411	4,951,833	4,697,608	4,957,915	59,439	3.500	2.410	MON	16,843	164,416	01/14/2013	12/01/2042							
3138NX	SZ	6	FANNIE MAE	4	1FE	4,494,677	106.965	4,565,224	4,267,942	4,461,846	58,776	4.000	3.010	MON	28,391	170,718	07/30/2014	02/01/2043							
3138WE	MM	8	FANNIE MAE	4	1FE	2,951,676	101.650	2,892,826	2,845,846	2,928,607	(22,826)	2.500	1.700	MON	11,772	71,146	09/29/2016	05/01/2030							
3138WK	KB	0	FANNIE MAE	4	1FE	6,414,973	102.661	6,730,838	6,556,344	6,429,211	23,890	3.000	3.340	MON	32,711	196,690	04/26/2018	03/01/2037							
3138WQ	Q5	4	FANNIE MAE	4	1FE	4,325,998	103.101	4,506,637	4,371,075	4,331,878	2,804	3.000	3.110	MON	21,820	131,132	06/19/2013	05/01/2043							
3138WV	S7	7	FANNIE MAE	4	1FE	2,427,079	102.956	2,421,655	2,352,106	2,397,945	(47,273)	3.000	2.300	MON	11,709	70,563	06/20/2013	06/01/2028							
3138XP	QX	4	FANNIE MAE	4	1FE	3,208,199	107.552	3,177,882	2,954,738	3,177,630	(53,501)	4.500	2.870	MON	22,139	132,963	09/30/2015	02/01/2044							
3138XP	VH	3	FANNIE MAE	4	1FE	1,151,191	104.049	1,132,427	1,088,355	1,130,782	6,107	3.500	2.240	MON	6,324	38,092	05/30/2014	05/01/2029							
3138Y4	SJ	9	FANNIE MAE	4	1FE	4,048,003	104.051	4,003,081	3,847,226	3,984,244	(83,910)	3.500	2.370	MON	22,332	134,653	09/30/2014	10/01/2029							
3138Y6	F3	3	FANNIE MAE	4	1FE	972,723	105.957	971,009	916,413	962,485	(11,336)	4.000	2.940	MON	6,104	36,657	10/31/2014	11/01/2044							
3138YE	JM	0	FANNIE MAE	4	1FE	3,575,554	101.339	3,544,526	3,497,676	3,552,571	(11,856)	2.500	2.040	MON	14,481	87,442	05/29/2015	06/01/2030							
3138YJ	Z3	3	FANNIE MAE	4	1FE	2,848,883	104.414	2,838,482	2,718,481	2,827,320	(25,110)	3.500	2.700	MON	15,831	95,147	04/30/2015	04/01/2045							
3138YJ	ZJ	8	FANNIE MAE	4	1FE	3,877,618	103.424	3,822,991	3,696,407	3,847,559	(51,858)	3.500	2.680	MON	21,013	129,374	03/30/2015	03/01/2045							
3138YJ	ZX	7	FANNIE MAE	4	1FE	3,275,648	104.417	3,263,774	3,125,712	3,250,855	(24,505)	3.500	2.700	MON	18,216	109,400	04/30/2015	04/01/2045							
3138YK	WE	9	FANNIE MAE	4	1FE	5,986,868	104.420	6,038,315	5,782,668	5,954,586	(26,791)	3.500	2.890	MON	33,692	202,393	06/19/2015	05/01/2045							
3138YU	UG	4	FANNIE MAE	4	1FE	6,548,577	105.974	6,530,641	6,162,460	6,477,280	(32,491)	4.000	2.780	MON	41,046	246,498	08/04/2015	07/01/2045							
3138YU	UU	3	FANNIE MAE	4	1FE	2,951,620	105.964	2,928,836	2,763,973	2,915,683	(72,392)	4.000	2.700	MON	18,409	110,559	09/30/2015	10/01/2045							
3138YW	LC	9	FANNIE MAE	4	1FE	3,491,840	105.972	3,484,249	3,287,888	3,454,171	(55,323)	4.000	2.790	MON	21,898	131,516	07/30/2015	07/01/2045							
31390F	4E	6	FANNIE MAE	4	1FE	119,318	110.867	127,947	115,405	117,803	(1,628)	7.000	6.260	MON	1,341	8,078	05/31/2002	05/01/2032							
31390G	CE	5	FANNIE MAE	4	1FE	65,115	102.077	64,288	62,979	64,288	(866)	7.000	6.260	MON	733	4,409	05/31/2002	05/01/2032							
31390J	3P	4	FANNIE MAE	4	1FE	57,630	103.090	55,703	54,033	56,469	(1,201)	7.500	6.050	MON	673	4,052	02/11/2003	07/01/2032							
31391Q	JP	0	FANNIE MAE	4	1FE	374,729	112.049	408,146	364,257	370,719	(1,139)	6.000	5.360	MON	3,635	21,855	11/20/2002	11/01/2032							
31396W	3U	8	FANNIE MAE	4	1FE	5,189,648	99.223	5,179,311	5,219,825	5,189,943	4,627	2.062	2.190	MON	10,897	124,079	01/16/2019	08/25/2037							
31398Q	HB	6	FHLMC	4	1FE	3,335,103	99.961	3,301,052	3,302,321	3,303,433	424	4.224	4.010	MON	13,949	139,490	06/01/2010	03/25/2020							
31402E	R7	5	FANNIE MAE	4	1FE	179,767	109.906	195,243	177,644	178,878	(1,274)	5.000	4.700	MON	1,474	8,882	06/30/2003	08/01/2033							

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							3	4			5	8	9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value															Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31402G	R4	7	FANNIE MAE	4	1FE	432,447	110.193	471,082	427,504	430,395	(2,821)			5.000	4.710	MON	1,767	19,594	08/13/2003.	07/01/2033.	
31402L	QU	9	FANNIE MAE	4	1FE	280,160	110.168	305,120	276,957	278,809	(1,733)			5.000	4.710	MON	2,273	13,848	08/13/2003.	08/01/2033.	
31403F	PK	4	FANNIE MAE	4	1FE	538,645	112.422	572,824	509,529	529,376	(15,374)			6.500	5.310	MON	5,281	33,119	02/10/2004.	10/01/2033.	
31403J	W6	9	FANNIE MAE	4	1FE	382,864	108.550	406,734	374,697	379,872	(6,646)			5.500	5.020	MON	3,425	20,608	01/09/2004.	12/01/2033.	
31403N	GB	7	FANNIE MAE	4	1FE	125,909	107.839	132,468	122,838	124,887	(1,152)			5.500	4.940	MON	839	6,756	03/31/2004.	11/01/2033.	
31404M	L4	8	FANNIE MAE	4	1FE	613,122	112.432	672,126	597,804	607,717	(8,086)			5.500	4.950	MON	5,466	32,879	03/31/2004.	03/01/2034.	
31405R	AM	8	FANNIE MAE	4	1FE	646,956	112.379	714,102	635,439	642,867	(6,766)			5.500	5.090	MON	5,814	34,949	10/20/2004.	10/01/2034.	
31405R	AN	6	FANNIE MAE	4	1FE	486,774	107.498	513,960	478,108	483,698	(3,390)			5.500	5.090	MON	4,375	26,296	10/20/2004.	10/01/2034.	
31405R	G3	4	FANNIE MAE	4	1FE	86,345	107.906	92,008	85,266	85,942	(442)			5.500	5.180	MON	780	4,690	09/30/2004.	09/01/2034.	
31406B	F2	1	FANNIE MAE	4	1FE	121,961	109.239	131,291	120,187	121,314	(982)			5.500	5.150	MON	530	6,055	09/01/2006.	01/01/2035.	
31406C	TB	4	FANNIE MAE	4	1FE	611,417	110.456	664,347	601,456	607,861	(3,985)			5.500	5.120	MON	5,501	33,080	01/11/2005.	12/01/2034.	
31406E	ML	5	FANNIE MAE	4	1FE	493,856	109.723	533,048	485,810	490,932	(7,023)			5.500	5.120	MON	4,445	26,720	01/11/2005.	01/01/2035.	
31406E	Z5	6	FANNIE MAE	4	1FE	185,636	106.719	201,575	188,883	186,403	962			5.000	5.270	MON	1,571	9,444	03/09/2005.	03/01/2035.	
31406K	LR	9	FANNIE MAE	4	1FE	610,035	112.550	675,516	600,188	606,524	(3,922)			5.500	5.120	MON	5,489	33,010	01/27/2005.	01/01/2035.	
31406L	JC	3	FANNIE MAE	4	1FE	267,316	110.626	304,353	275,118	268,726	3,202			5.500	6.030	MON	2,515	15,131	04/10/2006.	03/01/2035.	
31406M	LG	9	FANNIE MAE	4	1FE	633,500	111.728	703,183	629,369	631,647	(2,049)			5.500	5.300	MON	5,756	34,615	03/09/2005.	01/01/2035.	
31407B	HM	4	FANNIE MAE	4	1FE	77,616	107.578	85,935	78,048	79,881	3,123			5.500	6.020	MON	731	4,393	04/10/2006.	06/01/2035.	
31407E	VE	0	FANNIE MAE	4	1FE	62,522	100.273	61,435	61,268	61,268	(117)			5.500	4.860	MON	512	3,370	08/03/2005.	07/01/2020.	
31407F	DK	3	FANNIE MAE	4	1FE	32,172	103.235	35,074	33,974	33,626	826			4.500	6.070	MON	242	1,529	06/11/2007.	10/01/2020.	
31407L	MV	6	FANNIE MAE	4	1FE	781,762	112.381	886,033	788,414	782,695	2,355			5.500	5.590	MON	7,214	43,363	12/30/2005.	06/01/2035.	
31407S	A2	8	FANNIE MAE	4	1FE	154,346	107.880	174,957	162,177	155,981	5,645			5.000	5.970	MON	1,349	8,109	03/30/2006.	08/01/2035.	
31408H	KX	2	FANNIE MAE	4	1FE	399,181	112.414	465,467	414,061	402,341	5,010			5.500	6.150	MON	3,789	22,773	05/17/2006.	02/01/2036.	
31409F	E6	1	FANNIE MAE	4	1FE	251,097	112.287	284,259	253,154	251,320	349			5.500	5.590	MON	2,314	13,923	02/28/2007.	03/01/2036.	
31409T	RE	0	FANNIE MAE	4	1FE	451,379	109.806	511,674	465,977	454,757	4,043			5.500	6.040	MON	4,262	25,629	05/05/2006.	04/01/2036.	
31409X	5A	3	FANNIE MAE	4	1FE	88,349	110.994	96,903	87,305	87,980	(1,491)			6.500	6.180	MON	944	5,675	05/25/2006.	05/01/2036.	
3140E5	3K	8	FANNIE MAE	4	1FE	7,751,294	104.402	7,774,307	7,446,454	7,702,622	(93,367)			3.500	2.800	MON	42,818	260,626	11/12/2015.	10/01/2045.	
3140E8	V6	2	FANNIE MAE	4	1FE	9,741,586	104.400	9,731,544	9,321,395	9,690,523	(112,946)			3.500	2.710	MON	53,182	326,249	04/27/2016.	11/01/2045.	
3140EB	MN	8	FANNIE MAE	4	1FE	7,917,783	103.420	7,760,004	7,503,341	7,866,136	(142,807)			3.500	2.560	MON	41,686	262,617	07/28/2016.	04/01/2046.	
3140EU	TK	5	FANNIE MAE	4	1FE	7,882,163	104.403	7,849,651	7,518,570	7,828,051	(104,523)			3.500	2.680	MON	43,297	263,150	02/29/2016.	01/01/2046.	
3140EW	7A	7	FANNIE MAE	4	1FE	8,123,579	102.415	8,118,730	7,927,256	8,094,485	(54,301)			3.000	2.610	MON	39,427	237,818	03/31/2016.	03/01/2046.	
3140EY	XJ	5	FANNIE MAE	4	1FE	2,832,332	102.948	2,780,709	2,701,077	2,803,328	(44,280)			3.000	1.940	MON	13,170	81,032	06/30/2016.	04/01/2031.	
3140F0	BP	8	FANNIE MAE	4	1FE	1,544,796	107.274	1,533,975	1,429,953	1,528,215	(36,037)			4.500	2.820	MON	10,717	64,348	11/30/2016.	07/01/2046.	
3140F0	JZ	8	FANNIE MAE	4	1FE	8,017,948	101.343	8,483,605	8,371,104	8,036,478	79,371			2.500	3.460	MON	34,457	209,278	10/10/2018.	10/25/2031.	
3140F3	6F	0	FANNIE MAE	4	1FE	8,452,005	102.415	8,455,997	8,256,557	8,423,796	(52,643)			3.000	2.630	MON	41,239	247,697	05/27/2016.	06/01/2046.	
3140F5	NN	9	FANNIE MAE	4	1FE	7,737,762	102.420	8,001,331	7,812,222	7,742,294	13,178			3.000	3.110	MON	39,016	234,367	03/30/2017.	07/01/2046.	
3140F8	JK	4	FANNIE MAE	4	1FE	23,173,100	102.405	23,037,538	22,496,449	23,080,516	(48,914)			3.000	2.540	MON	111,416	674,893	10/27/2016.	10/01/2046.	
3140FA	5J	7	FANNIE MAE	4	1FE	4,463,030	105.942	4,405,394	4,158,304	4,417,846	16,339			4.500	2.960	MON	31,157	187,124	09/21/2017.	06/01/2047.	
3140FB	EK	2	FANNIE MAE	4	1FE	4,665,321	104.529	4,665,931	4,463,755	4,637,447	(78,200)			4.000	3.050	MON	29,595	178,550	12/21/2016.	08/01/2046.	
3140FK	BZ	2	FANNIE MAE	4	1FE	5,172,550	101.428	5,208,167	5,134,841	5,163,273	(6,964)			2.500	2.320	MON	21,106	128,371	11/29/2016.	11/01/2031.	
3140FK	JB	7	FANNIE MAE	4	1FE	6,162,080	102.628	6,431,575	6,266,854	6,172,441	16,761			3.000	3.220	MON	31,007	188,006	12/21/2016.	10/01/2046.	
3140FL	N5	3	FANNIE MAE	4	1FE	3,648,701	102.420	3,766,751	3,677,721	3,651,153	2,161			3.000	3.080	MON	18,370	110,332	02/13/2017.	11/01/2046.	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08580B	AA	4	BERRY PETE CO LLC		4FE	444,125	92.909	441,318	475,000	441,318	(3,413)	606		7.000	8.340	FA	12,561		11/06/2019	02/15/2026	
095796	AA	6	BLUE RACER MIDSTREAM		4FE	29,872	98.178	29,453	30,000	29,453	(420)	2		6.125	6.280	MN	235		12/17/2019	11/15/2022	
097023	BJ	3	BOEING CO		1FE	975,890	100.495	1,004,950	1,000,000	986,756	2,353			2.500	2.770	MS	8,333	25,000	02/18/2015	03/01/2025	
097023	BN	4	BOEING CO		1FE	1,969,900	100.438	2,008,760	2,000,000	1,987,219	4,311			2.200	2.430	AO	7,456	44,000	10/26/2015	10/30/2022	
097751	BF	7	BOMBARDIER INC		4FE	546,109	102.758	557,976	543,000	545,645	8,498	(390)		6.125	5.930	JJ	15,336	20,304	12/17/2019	01/15/2023	
097751	BM	2	BOMBARDIER INC		4FE	1,292,239	103.374	1,377,975	1,333,000	1,301,350	26,170	4,103		7.500	8.030	MS	29,437	85,913	06/04/2019	03/15/2025	
099500	AA	8	BOOZ ALLEN & HAMILTO		4FE	342,713	103.041	345,187	335,000	341,406	(1,306)			5.125	4.250	MN	2,861	8,584	07/15/2019	05/01/2025	
10112R	AS	3	BOSTON PPTYS LTD PARTNERS		1FE	976,085	102.348	1,023,480	1,000,000	996,128	2,677			4.125	4.410	MN	5,271	41,250	02/28/2011	05/15/2021	
10112R	AU	8	BOSTON PPTYS LTD PAR	LS	1FE	604,338	104.786	628,716	600,000	603,058	(920)			3.850	3.670	FA	9,625	23,100	08/02/2018	02/01/2023	
10112R	AV	6	BOSTON PPTYS LTD PARTNERS		1FE	496,895	103.197	515,985	500,000	498,782	308			3.125	3.190	MS	5,208	15,625	04/02/2013	09/01/2023	
10112R	AW	4	BOSTON PPTYS LTD PARTNERS		1FE	498,470	105.767	528,835	500,000	499,345	145			3.800	3.830	FA	7,917	19,000	06/18/2013	02/01/2024	
103304	BM	2	BOYD GAMING CORP		4FE	497,175	107.778	501,168	465,000	492,261	(4,914)			6.375	4.020	AO	7,411	14,822	07/15/2019	04/10/2026	
103304	BQ	3	BOYD GAMING CORP		4FE	395,186	107.659	418,794	389,000	395,076	(110)			6.000	5.190	FA	8,817	9,030	11/01/2019	08/15/2026	
103304	BR	1	BOYD GAMING CORP		4FE	960,000	104.060	998,976	960,000	960,000				4.750	4.750	JD	3,547		11/19/2019	12/01/2027	
11283Y	AA	8	BROOKFIELD RESIDENTIAL PP		4FE	395,624	101.749	406,996	400,000	398,181	18,031	650		6.125	6.320	JJ	12,250	27,500	08/31/2015	07/01/2022	
11284D	AA	3	BROOKFIELD PPTY REIT		3FE	436,395	105.687	453,397	429,000	435,866	(529)			5.750	5.400	MN	3,152	13,293	06/20/2019	05/15/2026	
118230	AN	1	BUCKEYE PARTNERS L P		3FE	238,263	100.586	246,436	245,000	238,626	364			4.350	4.960	AO	2,250	5,329	09/12/2019	10/15/2024	
118230	AQ	4	BUCKEYE PARTNERS L P		3FE	586,512	96.588	621,061	643,000	587,989	1,477			3.950	5.440	JD	2,117	9,539	12/04/2019	12/01/2026	
118230	AR	2	BUCKEYE PARTNERS L P		3FE	134,287	96.636	146,887	152,000	134,907	620			4.125	5.920	JD	523	3,135	10/22/2019	12/01/2027	
12008R	AM	9	BUILDERS FIRSTSOURCE		4FE	1,283,080	109.909	1,379,358	1,255,000	1,281,068	(2,012)			6.750	6.290	JD	7,059	42,592	11/01/2019	06/01/2027	
120111	BM	0	BUILDING MATLS CORP		3FE	664,144	102.999	682,883	663,000	663,721	22,610	(173)		5.375	5.330	MN	4,554	28,407	11/01/2019	11/15/2024	
12189L	AM	3	BURLINGTON NORTHN SANTA FE		1FE	1,000,000	102.820	1,028,200	1,000,000	1,000,000				3.000	3.000	MS	8,833	30,000	03/05/2013	03/15/2023	
12189L	AY	7	BURLINGTON NORTH SANTA FE		1FE	997,820	107.789	1,077,891	1,000,000	1,000,000				3.650	9.090	MS	12,167	36,500	08/13/2015	09/01/2025	
12189L	BA	8	BURLINGTON NORTH SANTA FE	LS	1FE	1,147,091	106.990	1,230,385	1,150,000	1,147,886	247			3.250	3.270	JD	1,661	37,375	03/06/2017	06/15/2027	
12429T	AE	4	BWAY HOLDING CO		5FE	1,383,673	98.999	1,408,756	1,423,000	1,368,174	52,697	1,679		7.250	7.700	AO	21,780	70,180	12/17/2019	04/15/2025	
124847	AC	8	CBS RADIO INC		4FE	349,563	105.541	369,394	350,000	349,650	88			7.250	7.270	MN	4,229	25,375	03/14/2019	11/01/2024	
124857	AE	3	CBS CORP NEW		2FE	498,660	102.029	510,145	500,000	499,821	152			4.300	4.330	FA	8,122	21,500	10/04/2010	02/15/2021	
124857	AG	8	CBS CORP NEW		2FE	1,482,710	102.300	1,534,500	1,500,000	1,495,700	1,878			3.375	3.510	MS	16,875	50,625	05/01/2012	03/01/2022	
124857	AT	0	CBS CORP		2FE	410,886	103.398	465,291	450,000	416,196	3,382			3.375	4.480	FA	5,738	15,188	05/29/2018	02/15/2028	
124857	AX	1	CBS CORP NEW		2FE	472,970	105.003	525,015	500,000	476,212	2,292			3.700	4.380	JD	1,542	18,500	07/27/2018	06/01/2028	
1248EP	BM	4	CCOH SAFARI LLC		3FE	1,831,941	105.687	1,923,503	1,820,000	1,831,226	16,433	(715)		5.750	5.620	FA	39,534	74,549	11/01/2019	02/15/2026	
1248EP	BR	3	CCO HLDGS LLC / CCO		3FE	1,931,947	105.607	2,065,673	1,956,000	1,935,318	38,976	2,370		5.500	5.700	MN	17,930	91,465	11/01/2019	05/01/2026	
1248EP	BX	0	CCO HLDGS LLC / CCO		3FE	3,038,774	105.117	3,196,608	3,041,000	3,038,994	68,200	220		5.000	5.000	FA	63,354	92,975	11/01/2019	02/01/2028	
1248EP	CB	7	CCO HLDGS LLC / CCO		3FE	958,800	106.935	1,005,189	940,000	958,167	(633)			5.375	5.110	JD	4,210	26,385	06/25/2019	06/01/2029	
1248EP	CD	3	CCO HLDGS LLC / CCO		3FE	574,219	102.188	582,472	570,000	574,202	(17)			4.750	4.630	MS	6,769		12/02/2019	03/01/2030	
12508E	AJ	0	CDK GLOBAL INC		3FE	341,550	107.375	354,338	330,000	341,125	(425)			5.250	4.790	MS	5,101	5,775	07/15/2019	05/15/2029	
12527G	AF	0	CF INDS INC		3FE	444,525	111.935	470,127	420,000	444,288	(237)			5.150	4.590	MS	6,369		10/24/2019	03/15/2034	
12543D	AU	4	CHS/COMMUNITY HEALTH SYS		4FE	1,960,079	100.225	2,080,671	2,076,000	2,014,100	41,288	35,681		5.125	7.140	FA	44,331	106,395	01/15/2019	08/01/2021	
12543D	AY	6	CHS/COMMUNITY HEALTH SYS		4FE	30,569	101.750	30,525	30,000	30,525	(36)	(8)		6.250	5.350	MS	474		12/17/2019	03/31/2023	
12543D	BA	7	CHS/COMMUNITY HEALTH SYS		6FE	278,250	82.249	287,872	350,000	287,872	(32,216)	41,837		7.125	25.120	JJ	11,499	14,219	02/11/2019	07/15/2020	
12543D	BB	5	CHS/COMMUNITY HEALTH SYS		4FE	31,765	106.249	31,875	30,000	31,749	(16)			8.625	6.470	JJ	1,193		12/17/2019	01/15/2024	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15138A	AA	8				4FE	436,650	98.534	463,110	470,000	438,003		1,353		5.375	6.760	JJ	11,649		10/24/2019.	01/15/2026.	
15189T	AV	9			1	2FE	998,580	108.540	1,085,400	1,000,000	998,757		135		4.250	4.260	MN	7,083	45,569	10/03/2018.	11/01/2028.	
153527	AM	8				4FE	601,325	103.784	622,704	600,000	601,531		206		5.125	5.080	FA	12,813	8,713	11/06/2019.	02/01/2028.	
156686	AM	9				4FE	627,925	110.534	718,471	650,000	630,373	31,144	1,404		6.875	7.370	JJ	20,606	33,516	11/01/2019.	01/15/2028.	
156700	AM	8				4FE	542,460	104.677	596,659	570,000	543,608	61,068	450		7.600	8.070	MS	12,755	33,592	11/01/2019.	09/15/2039.	
156700	AX	4				4FE	444,827	111.833	498,775	446,000	445,212	13,410	161		6.750	6.790	JD	2,509	30,105	01/15/2019.	12/01/2023.	
156700	AZ	9				4FE	31,997	106.463	31,939	30,000	31,939	(47)	(11)		5.625	4.200	AO	422		12/17/2019.	04/01/2025.	
156700	BB	1				4FE	980,702	102.013	999,727	980,000	980,604	(94)	(4)		5.125	5.100	FA	2,093		12/17/2019.	12/15/2026.	
15723R	AA	2				3FE	205,000	106.458	218,239	205,000	205,000				6.000	6.000	FA	4,647	5,510	11/01/2019.	02/15/2024.	
15911N	AA	3				5FE	1,931,043	102.999	1,985,821	1,928,000	1,929,347	47,692	(776)		5.750	5.660	MS	36,953	70,466	11/01/2019.	03/01/2025.	
15942R	AF	6				5FE	253,500	44.675	145,194	325,000	145,194	(118,753)	10,447		8.750	15.890	JJ	13,113	14,219	02/22/2019.	07/15/2023.	
159864	AE	7				3FE	560,000	102.060	571,536	560,000	560,000				4.250	4.250	MN	4,496		10/23/2019.	05/01/2028.	
161175	AX	2			1	2FE	1,001,220	100.645	1,006,450	1,000,000	1,000,149		(259)		3.579	3.550	JJ	15,708	35,790	07/28/2015.	07/23/2020.	
161175	AY	0			1	2FE	1,017,465	110.155	1,101,550	1,000,000	1,014,519		(2,236)		4.908	4.600	JJ	21,541	49,080	09/24/2018.	07/23/2025.	
161175	BQ	6			1	2FE	751,569	107.606	753,242	700,000	750,162		(1,407)		4.500	2.600	FA	13,125		11/14/2019.	02/01/2024.	
163851	AB	4			1	3FE	587,036	100.591	598,516	595,000	587,463		427		6.625	7.050	MN	5,037	9,938	12/04/2019.	05/15/2023.	
163851	AD	0			1	3FE	369,555	100.958	383,640	380,000	369,969		415		7.000	7.600	MN	3,399	12,250	12/17/2019.	05/15/2025.	
163851	AE	8				3FE	30,400	88.752	31,063	35,000	30,416		16		5.375	7.730	MN	240		12/17/2019.	05/15/2027.	
16411Q	AB	7				3FE	1,063,614	104.458	1,118,745	1,071,000	1,064,757	34,301	761		5.250	5.360	AO	14,057	41,816	11/01/2019.	10/01/2025.	
16411Q	AE	1			1	3FE	1,025,000	102.945	1,055,186	1,025,000	1,025,000				4.500	4.500	AO	13,966		09/10/2019.	10/01/2029.	
16412X	AG	0				2FE	673,992	110.703	726,212	656,000	672,992		(1,000)		5.125	4.700	JD	16,903	4,869	11/01/2019.	06/30/2027.	
165167	CL	9				5FE	172,633	67.938	235,745	347,000	235,745	(2,816)	22,722		5.750	19.280	MS	5,875	19,953	05/12/2016.	03/15/2023.	
165167	DD	6				5FE	142,601	94.750	99,488	105,000	99,488	(42,883)	(231)		11.500	3.640	JJ	403		12/19/2019.	01/01/2025.	
166764	AG	5			1	1FE	1,500,000	100.224	1,503,360	1,500,000	1,500,000				2.427	2.420	JD	18,910	36,405	06/17/2013.	06/24/2020.	
166764	AH	3			1	1FE	2,249,813	104.258	2,345,805	2,250,000	2,249,880		32		3.191	3.190	JD	37,295	71,798	05/29/2018.	06/24/2023.	
166764	BD	1			1	1FE	1,000,000	106.812	1,068,120	1,000,000	1,000,000				3.326	3.320	MN	4,065	33,260	11/09/2015.	11/17/2025.	
166764	BL	3			1	1FE	3,680,213	104.523	3,919,613	3,750,000	3,699,740		7,005		2.954	3.180	MN	13,847	110,775	02/21/2017.	05/16/2026.	
166764	BT	6			1	1FE	2,469,338	103.639	2,590,975	2,500,000	2,476,497		5,163		2.895	3.130	MS	23,723	72,375	08/08/2018.	03/03/2024.	
17027N	AA	0			1	5FE	879,375	100.749	906,741	900,000	882,808	167,126	2,432		7.500	7.930	AO	14,250	67,500	07/31/2018.	04/15/2025.	
171484	AG	3				4FE	399,156	106.185	403,503	380,000	397,646		(1,510)		5.500	4.470	AO	5,225	10,798	07/15/2019.	04/01/2027.	
172441	AZ	0				4FE	1,194,638	101.874	1,235,732	1,213,000	1,200,179	28,587	3,337		4.875	5.210	JD	4,928	59,134	01/15/2019.	06/01/2023.	
172967	FT	3				1FE	1,632,985	104.854	1,572,810	1,500,000	1,539,867		(18,675)		4.500	3.140	JJ	31,313	67,500	08/05/2015.	01/14/2022.	
172967	HQ	7				3FE	747,452	108.428	844,654	779,000	747,452	12,465			6.300	6.560	MN	6,271	49,077	01/15/2019.	01/01/9999.	
172967	JP	7			LS	1FE	4,142,770	104.946	4,460,205	4,250,000	4,185,788		10,755		3.300	3.610	AO	24,933	140,250	11/18/2015.	04/27/2025.	
172967	KB	6				1FE	1,997,760	100.554	2,011,080	2,000,000	1,999,613		462		2.650	2.670	AO	9,569	53,000	10/19/2015.	10/26/2020.	
172967	LG	4			1	1FE	1,349,055	101.557	1,371,020	1,350,000	1,349,546		187		2.750	2.760	AO	6,806	37,125	04/18/2017.	04/25/2022.	
172967	LN	9				1FE	2,456,491	100.903	2,522,575	2,500,000	2,455,046		(1,445)		2.886	3.690	JAJO	13,829	83,844	02/08/2019.	07/24/2023.	
172967	LP	4			1.5	1FE	1,192,088	106.565	1,332,063	1,250,000	1,198,928		4,855		3.668	4.240	JJ	19,996	45,850	07/26/2018.	07/24/2028.	
172967	LW	9				1FE	648,341	109.570	657,420	600,000	646,308		(2,033)		4.075	3.110	AO	4,618	12,225	08/19/2019.	04/23/2029.	
172967	ME	8			1	1FE	1,084,810	109.402	1,094,020	1,000,000	1,082,686		(2,124)		3.980	2.940	MS	11,166		09/19/2019.	03/20/2030.	
17302W	AB	4				4FE	457,663	107.500	473,000	440,000	457,469		(194)		9.250	7.940	FA	16,958		12/17/2019.	08/01/2024.	

E10.26

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	8 Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	For eign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
35671D	AZ	8			3FE	737,213	102.031	780,537	765,000	742,870		5,657			3.875	4.850	MS	8,728	29,644	02/26/2019.	03/15/2023.	
35906A	AW	8		1	5FE	490,219	49.031	330,959	675,000	330,959	(183,476)	24,217		10.500	22.770	MS	20,869	35,438	06/04/2019.	09/15/2022.		
35906A	AZ	1		1	5FE	813,343	48.750	487,500	1,000,000	487,500	(156,001)	16,051		11.000	15.140	MS	32,389	110,000	07/24/2018.	09/15/2025.		
35906A	BA	5		1	4FE	510,313	101.435	517,319	510,000	510,312	29,155	(1)		8.500	8.480	AO	10,838	28,730	12/17/2019.	04/01/2026.		
35906A	BC	1			4FE	471,256	104.685	471,083	450,000	469,564	(967)	(725)		8.000	7.180	AO	9,000	13,067	12/17/2019.	04/01/2027.		
36120R	AA	7			4FE	28,626	96.249	28,875	30,000	28,634		8		7.875	9.050	MN	394		12/17/2019.	11/01/2024.		
36164Q	MS	4			2FE	3,484,676	100.096	3,887,729	3,884,000	3,798,481		92,839		2.342	4.920	MN	11,623	90,963	02/08/2019.	11/15/2020.		
36164Y	AB	7			4FE	527,600	105.284	542,213	515,000	526,957		(643)		5.500	4.950	AO	5,980	11,000	11/06/2019.	04/15/2026.		
36166T	AA	8			4FE	450,000	108.541	488,435	450,000	450,000				6.625	6.620	JD	1,325	15,652	06/03/2019.	06/15/2024.		
36186C	BY	8			2FE	174,761	138.995	211,272	152,000	174,544		(217)		8.000	6.210	MN	2,027		11/01/2019.	11/01/2031.		
366651	AB	3			4FE	361,375	104.333	365,166	350,000	360,486		(889)		5.125	4.470	AO	4,484	8,969	06/20/2019.	04/01/2025.		
369604	BD	4			2FE	997,650	101.362	1,013,620	1,000,000	999,284		246		2.700	2.720	AO	6,150	27,000	10/01/2012.	10/09/2022.		
37045V	AE	0			2FE	1,500,000	107.340	1,610,100	1,500,000	1,500,000				4.875	4.870	AO	18,078	73,125	09/24/2013.	10/02/2023.		
37045X	AQ	9			2FE	508,525	103.626	518,130	500,000	504,825		(2,646)		4.375	3.790	MS	5,833	21,875	07/30/2018.	09/25/2021.		
37045X	AY	2		1	2FE	1,013,760	100.465	1,004,650	1,000,000	1,002,923		(5,373)		3.200	2.640	JJ	14,933	32,000	12/12/2017.	07/13/2020.		
37045X	CL	8		1	2FE	499,260	105.227	526,135	500,000	499,471		139		4.150	4.180	JD	692	20,750	06/14/2018.	06/19/2023.		
37185L	AG	7			4FE	1,952,430	99.291	2,115,891	2,131,000	2,016,768	26,369	28,026		6.000	7.790	MN	16,338	127,860	01/30/2019.	05/15/2023.		
37185L	AH	5			4FE	30,336	101.178	30,353	30,000	30,318		(17)		6.750	4.870	FA	844		12/17/2019.	08/01/2022.		
37185L	AJ	1			4FE	35,484	96.999	35,890	37,000	35,549		65		6.500	7.340	AO	601	455	12/17/2019.	10/01/2025.		
37185L	AK	8			4FE	32,586	95.784	33,524	35,000	32,597		10		6.250	7.620	MN	280		12/17/2019.	05/15/2026.		
37247D	AP	1			4FE	31,795	105.565	31,670	30,000	31,670		(93)	(33)	7.625	4.060	MS	616		12/17/2019.	09/24/2021.		
374276	AJ	2			5FE	301,563	99.534	298,602	300,000	298,602	(2,952)	(9)		9.750	9.640	MS	9,750	7,800	10/31/2019.	03/01/2027.		
37954F	AF	1			4FE	371,877	106.534	394,176	370,000	371,868		(9)		7.000	6.880	FA	10,864		12/17/2019.	08/01/2027.		
37960J	AA	6			3FE	2,565,410	104.595	2,669,264	2,552,000	2,565,107		(303)		6.500	6.330	MS	69,577		12/16/2019.	09/15/2024.		
38016L	AA	3			4FE	390,000	105.435	411,197	390,000	390,000				5.250	5.250	JD	1,706	10,067	11/01/2019.	12/01/2027.		
38113Y	AC	3			5FE	32,387	107.186	32,156	30,000	32,156	(187)	(45)		8.750	3.870	AO	656		12/17/2019.	10/01/2025.		
38113Y	AE	9			5FE	1,243,488	103.749	1,250,175	1,205,000	1,238,227		(5,261)		6.750	5.250	AO	17,171	26,156	10/24/2019.	10/15/2024.		
38141G	RD	8			1FE	2,355,206	104.163	2,395,749	2,300,000	2,355,111		(8,127)		3.625	2.790	JJ	36,824	50,750	06/24/2019.	01/22/2023.		
38141G	WB	6		1	1FE	2,022,680	106.429	2,128,580	2,000,000	2,011,735		(4,293)		3.850	3.600	JJ	33,153	77,000	05/04/2017.	01/26/2027.		
38141G	WV	2		1.5	1FE	1,914,040	107.198	2,143,960	2,000,000	1,923,529		6,548		3.814	4.310	AO	14,408	76,280	07/30/2018.	04/23/2029.		
38141G	WZ	3		1.5	1FE	244,350	110.204	275,510	250,000	245,025		421		4.223	4.480	MN	1,760	10,558	05/18/2018.	05/01/2029.		
38148L	AC	0		1	1FE	1,549,349	104.908	1,626,074	1,550,000	1,549,642		64		3.500	3.500	JJ	23,810	54,250	01/20/2015.	01/23/2025.		
38148L	AE	6		1	1FE	246,363	106.129	265,323	250,000	247,858		350		3.750	3.920	MN	1,016	9,375	06/09/2015.	05/22/2025.		
383909	AE	8			3FE	463,479	104.443	479,393	459,000	462,095	6,530	(1,424)		5.125	4.710	AO	5,881	19,988	11/01/2019.	10/01/2021.		
383909	AF	5			3FE	1,316,895	110.791	1,412,585	1,275,000	1,304,498	29,407	(4,607)		5.625	5.060	AO	60,975	17,000	11/01/2019.	10/01/2024.		
384637	AA	2			3FE	510,416	107.034	545,873	510,000	510,350		(66)		5.750	5.730	JD	2,444	29,325	01/16/2019.	06/01/2026.		
389284	AA	8			4FE	498,998	111.310	555,437	499,000	498,998	13,387			7.000	7.000	MN	4,463	34,833	11/01/2018.	05/15/2027.		
389375	AJ	5			4FE	2,850	106.560	3,197	3,000	2,873	53	15		5.875	6.680	JJ	81	176	06/25/2018.	07/15/2026.		
389375	AK	2			4FE	207,674	103.958	225,589	217,000	209,574	7,652	1,305		5.125	5.950	AO	2,348	11,121	07/17/2018.	10/15/2024.		
39807U	AB	2			4FE	1,142,563	103.999	1,149,189	1,105,000	1,139,357	(457)	(2,749)		5.750	4.720	JD	5,295	31,769	11/06/2019.	12/01/2025.		

E10.31

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
483007	AJ	9	KAISER ALUMINUM CORP			3FE	390,000	102.785	400,862	390,000	390,000				4.625	4.620	MS	1,754		11/25/2019	03/01/2028	
489399	AG	0	KENNEDY-WILSON INC			4FE	1,024,850	102.749	1,022,353	995,000	1,017,896		(6,954)		5.875	4.380	AO	14,614	29,228	06/20/2019	04/01/2024	
491674	BE	6	KENTUCKY UTILS CO			1FE	1,992,440	100.743	2,014,860	2,000,000	1,999,268		854		3.250	3.290	MN	10,833	65,000	11/08/2010	11/01/2020	
491674	BK	2	KENTUCKY UTILS CO	LS		1FE	1,999,140	105.099	2,101,980	2,000,000	1,999,475		82		3.300	3.300	AO	16,500	66,000	09/21/2015	10/01/2025	
49326E	ED	1	KEYCORP MEDIUM TERM NTS B			2FE	999,070	103.791	1,037,910	1,000,000	999,859		109		5.100	5.110	MS	13,742	51,000	03/21/2011	03/24/2021	
49327M	2S	2	KEYBANK NATIONAL ASS			1FE	499,835	101.035	505,175	500,000	499,917		33		2.400	2.400	JD	733	12,000	06/06/2017	06/09/2022	
49327M	2U	7	KEYBANK NATIONAL ASS			1FE	496,390	103.931	519,655	500,000	497,449		744		3.375	3.540	MS	5,344	16,875	07/27/2018	03/07/2023	
494368	BR	3	KIMBERLY CLARK CORP			1FE	996,310	105.564	1,055,640	1,000,000	997,796		354		3.050	3.090	FA	11,522	30,500	08/03/2015	08/15/2025	
50067P	AA	7	KORN FERRY			3FE	215,000	100.750	216,613	215,000	215,000				4.625	4.620	JD	414		12/12/2019	12/15/2027	
50077D	AE	4	KRATON POLYMERS LLC			4FE	817,195	103.281	831,412	805,000	816,108		(285)		7.000	6.280	JJ	25,984	8,575	12/04/2019	04/15/2025	
501044	CQ	2	KROGER CO			2FE	993,550	102.829	1,028,290	1,000,000	998,322		693		3.400	3.470	AO	7,178	34,000	04/10/2012	04/15/2022	
501044	CS	8	KROGER CO			2FE	499,790	105.766	528,830	500,000	499,917		21		3.850	3.850	FA	8,021	19,250	07/18/2013	08/01/2023	
501044	DB	4	KROGER CO	LS		2FE	499,340	100.623	503,115	500,000	499,850		135		2.600	2.620	FA	5,417	13,000	01/08/2016	02/01/2021	
50106G	AA	0	KRONOS ACQUISITION			5FE	903,363	95.791	953,120	995,000	907,271		3,908		9.000	12.050	FA	33,830		12/19/2019	08/15/2023	
50168A	AA	8	LABL ESCROW ISSUER			5FE	710,766	102.452	727,409	710,000	710,736		(31)		10.500	10.470	JJ	37,275		12/17/2019	07/15/2027	
50168A	AB	6	LABL ESCROW ISSUER			4FE	328,887	106.437	348,049	327,000	328,876		(11)		6.750	6.600	JJ	11,036		12/17/2019	07/15/2026	
501797	AN	4	L BRNADS INC			3FE	986,656	94.935	1,044,285	1,100,000	993,522		6,866		5.250	6.820	FA	24,063	28,875	05/29/2019	02/01/2028	
501797	AR	5	L BRANDS INC			3FE	540,573	103.185	567,518	550,000	540,905		332		7.500	7.750	JD	1,833	20,052	06/05/2019	06/15/2029	
50188F	AE	5	LG&E & KU ENERGY LLC			2FE	998,390	103.261	1,032,610	1,000,000	999,666		180		4.375	4.390	AO	10,938	43,750	09/26/2011	10/01/2021	
50212Y	AB	0	LPL HLDGS INC			4FE	235,688	104.874	235,967	225,000	235,476		(212)		5.750	4.800	MS	3,809		11/07/2019	09/15/2025	
516806	AD	8	LOREDO PETROLEUM INC			4FE	52,948	97.281	52,532	54,000	52,532		(495)		5.625	6.580	JJ	1,401		11/01/2019	01/15/2022	
516806	AE	6	LAREDO PETROLEUM INC			4FE	1,303,190	94.041	1,283,660	1,365,000	1,278,528		(11,602)		6.250	7.620	MS	25,120	49,063	11/01/2019	03/15/2023	
526057	BN	3	LENNAR CORP			3FE	150,053	105.178	160,922	153,000	151,987		321		4.750	5.000	MN	929	7,270	01/15/2019	11/15/2022	
526057	BW	3	LENNAR CORP			3FE	1,020,961	107.166	1,093,093	1,020,000	1,020,885		38,060		4.875	4.850	JD	2,210	49,725	04/04/2018	12/15/2023	
526057	CP	7	LENNAR CORP			3FE	683,076	107.031	709,616	663,000	677,173		17,751		5.375	4.530	AO	8,909	35,648	01/15/2019	10/01/2022	
526057	CR	3	LENNAR CORP			3FE	90,120	111.541	97,041	87,000	89,369		2,464		5.875	5.170	MN	653	5,113	01/15/2019	11/15/2024	
526057	CT	9	LENNAR CORP			3FE	124,143	109.784	139,426	127,000	124,503		4,490		5.250	5.610	JD	556	6,668	11/08/2018	06/01/2026	
527298	BC	6	LEVEL 3 FINANCING INC			3FE	119,036	100.549	119,653	119,000	119,002		2,118		5.625	5.600	JD	298	6,694	11/28/2018	02/01/2023	
527298	BH	5	LEVEL 3 FINANCING INC			3FE	781,219	103.708	798,552	770,000	778,920		21,388		5.375	4.940	MS	13,796	27,923	11/01/2019	05/01/2025	
527298	BK	8	LEVEL 3 FINANCING INC			3FE	1,578,669	101.916	1,579,698	1,550,000	1,571,397		(7,272)		5.375	4.350	JJ	38,416	35,394	11/01/2019	01/15/2024	
527298	BM	4	LEVEL 3 FINANCING INC			3FE	1,013,123	104.185	1,061,645	1,019,000	1,013,857		44,828		5.250	5.340	MS	15,752	39,884	11/01/2019	03/15/2026	
527298	BN	2	LEVEL 3 FINANCING INC			3FE	392,338	102.565	394,875	385,000	392,150		(187)		4.625	4.180	MS	4,748		11/08/2019	09/15/2027	
53219L	AR	0	LIFEPOINT HEALTH INC			5FE	678,281	113.252	764,451	675,000	678,100		34,125		9.750	8.900	JD	5,484	66,016	12/17/2019	12/01/2026	
534187	BB	4	LINCOLN NATIONAL CORP			2FE	274,210	103.985	259,963	250,000	254,658		(3,012)		4.850	3.540	JD	6,298	12,125	10/03/2012	06/24/2021	
534187	BC	2	LINCOLN NATIONAL CORP			2FE	1,005,035	104.237	1,042,370	1,000,000	1,001,295		(551)		4.200	4.130	MS	12,367	42,000	03/31/2012	03/15/2022	
534187	BH	1	LINCOLN NATIONAL CORP			2FE	1,345,565	106.560	1,465,200	1,375,000	1,348,981		2,623		3.800	4.070	JD	4,354	52,250	10/09/2018	03/01/2028	
53627N	AA	9	LIONS GATE CAPITAL HOLD			4FE	869,820	101.791	882,528	867,000	868,400		8,363		5.875	5.800	MN	8,489	50,953	01/15/2019	11/01/2024	
53627N	AC	5	LIONS GATE CAPITAL			4FE	30,334	104.751	31,425	30,000	30,331		(3)		6.375	5.970	FA	797		12/17/2019	02/01/2024	
536797	AE	3	LITHIA MTRS INC			3FE	490,850	103.036	504,876	490,000	490,842		(8)		4.625	4.590	JD	1,385		12/03/2019	12/15/2027	
538034	AK	5	LIVE NATION ENTERTAI			4FE	500,000	103.749	518,745	500,000	500,000		14,108		4.875	4.870	MN	4,063	18,135	11/01/2019	11/01/2024	
538034	AN	9	LIVE NATION ENTERTAI			4FE	300,000	106.784	320,352	300,000	300,000		3,480		5.625	5.620	MS	4,969	12,459	11/01/2019	03/15/2026	

E10.34

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
538034	AR	0				4FE	200,000	103.685	207,370	200,000	200,000				4.750	4.750	AO	2,006		10/17/2019	10/15/2027	
539830	BE	8			1	1FE	498,570	103.930	519,650	500,000	499,213		139		2.900	2.930	MS	4,833	14,500	02/12/2015	03/01/2025	
539830	BH	1			1	1FE	3,522,435	107.264	3,807,872	3,550,000	3,531,657		2,671		3.550	3.640	JJ	58,112	126,025	08/09/2018	01/15/2026	
546676	AW	7			1	1FE	1,999,140	104.922	2,098,440	2,000,000	1,999,475		82		3.300	3.300	AO	16,500	66,000	09/21/2015	10/01/2025	
548661	CZ	8			1	2FE	994,010	106.097	1,060,970	1,000,000	997,508		613		3.875	3.940	MS	11,410	38,750	09/04/2013	09/15/2023	
548661	DH	7			1	2FE	994,210	105.621	1,056,210	1,000,000	996,457		553		3.375	3.440	MS	9,938	33,750	09/09/2015	09/15/2025	
548661	DP	9				2FE	1,806,329	103.377	1,886,630	1,825,000	1,809,084		1,870		3.100	3.230	MN	9,115	56,575	08/23/2018	05/03/2027	
549463	AE	7				3	724,125	106.000	848,000	800,000	740,924	29,517	2,341		6.450	7.110	MS	15,193	51,600	03/09/2018	03/15/2029	
552704	AB	4				4FE	623,842	100.458	656,995	654,000	633,499	(1,062)	5,448		6.375	7.430	JJ	17,488	17,791	12/18/2019	01/30/2023	
552953	BX	8				3FE	555,432	111.678	595,244	533,000	542,356		(3,797)		7.750	6.860	MS	12,163	37,634	01/15/2019	03/15/2022	
552953	CC	3				3FE	731,976	109.958	769,706	700,000	726,682		(5,293)		6.000	4.700	MS	12,367	25,350	11/01/2019	03/15/2023	
552953	CE	9				3FE	364,000	112.249	408,586	364,000	364,000	9,270			5.750	5.750	JD	930	19,355	11/01/2019	06/15/2025	
552953	CF	6				3FE	845,790	111.185	889,480	800,000	843,754		(2,036)		5.500	4.600	AO	9,289	19,219	11/01/2019	04/15/2027	
55303X	AC	9				3FE	512,396	109.208	556,961	510,000	511,929	4,243	(332)		5.625	5.520	MN	4,781	24,364	11/01/2019	05/01/2024	
553283	AB	8				5FE	1,832,299	96.999	1,813,881	1,870,000	1,810,110	(24,548)	2,358		7.125	7.580	JD	11,103	91,799	12/17/2019	06/01/2024	
55342U	AG	9			1	3FE	618,895	105.876	640,550	605,000	617,565	9,161	(1,369)		5.250	4.690	FA	13,234	19,714	11/01/2019	08/01/2026	
55342U	AH	7				3FE	2,150,014	106.252	2,289,731	2,155,000	2,150,311		297		5.000	5.020	AO	22,747	46,175	11/01/2019	10/15/2027	
55342U	AJ	3				3FE	383,254	103.187	397,270	385,000	383,314		60		4.625	4.680	FA	7,667		11/01/2019	08/01/2029	
55354G	AH	3				3FE	430,000	101.560	436,708	430,000	430,000				4.000	4.000	MN	2,580		11/04/2019	11/15/2029	
553777	AA	1				4FE	687,188	104.784	702,053	670,000	684,890	(1,742)	(555)		5.750	5.190	FA	17,657		11/06/2019	08/15/2027	
55616X	AH	0	LS		1	2FE	272,654	99.694	284,128	285,000	280,562		1,326		2.875	3.400	FA	3,095	8,194	06/17/2013	02/15/2023	
563571	AL	2				4FE	652,000	104.987	687,665	655,000	652,125		125		9.000	9.090	AO	14,738	30,458	09/12/2019	04/01/2026	
56501R	AB	2				1FE	3,004,465	102.002	3,060,060	3,000,000	3,000,398		(538)		4.900	4.880	MS	42,467	147,000	11/08/2010	09/17/2020	
574599	BJ	4			1	2FE	1,000,000	108.904	1,089,040	1,000,000	1,000,000				4.450	4.450	AO	11,125	44,500	03/17/2015	04/01/2025	
57629W	CE	8				1FE	2,432,373	102.583	2,513,284	2,450,000	2,436,256		2,794		2.750	2.880	JD	35,372	67,375	08/20/2018	06/22/2024	
576485	AE	6				4FE	915,946	100.502	931,654	927,000	914,502	11,037	354		5.875	6.080	MS	16,036	29,732	11/01/2019	09/15/2026	
577081	AY	8				4FE	182,563	98.791	197,582	200,000	185,804		3,241		3.150	5.590	MS	1,855	5,513	06/14/2019	03/15/2023	
577081	BB	7				4FE	628,237	107.688	678,434	630,000	629,883		1,646		6.750	6.610	JD	21,381	11,813	12/04/2019	12/31/2025	
577081	BD	3				4FE	797,500	105.560	844,480	800,000	797,530		30		5.875	5.910	JD	5,353		11/19/2019	12/15/2027	
577088	AA	5				5FE	824,018	93.822	897,877	957,000	827,311	(563)	3,856		8.500	11.470	JD	6,779	42,798	12/17/2019	06/01/2026	
58013M	EY	6	LS		1	2FE	498,380	107.877	539,385	500,000	498,977		147		3.700	3.730	JJ	7,760	18,500	12/02/2015	01/30/2026	
58013M	FF	6			1	2FE	497,505	109.314	546,570	500,000	497,827		220		3.800	3.860	AO	4,750	19,000	08/13/2018	04/01/2028	
58502B	AA	4				3FE	56,238	102.458	56,352	55,000	56,107		(131)		5.250	4.680	JD	241	1,444	06/20/2019	12/01/2023	
58502B	AC	0				3FE	1,469,819	102.752	1,469,354	1,430,000	1,461,590	(6,229)	(2,000)		6.250	5.780	JJ	41,212	33,125	11/01/2019	01/15/2027	
588056	AW	1				3FE	565,450	102.002	581,411	570,000	565,760		310		5.500	5.630	JJ	14,456		12/04/2019	01/15/2026	
588056	AY	7				3FE	940,960	107.936	966,027	895,000	935,763		(5,197)		7.375	5.650	JJ	30,436	19,874	11/01/2019	01/15/2025	
58933Y	AA	3			1	1FE	1,495,470	101.922	1,528,830	1,500,000	1,499,456		504		3.875	3.910	JJ	26,802	58,125	12/07/2010	01/15/2021	
58933Y	AF	2				1FE	499,565	103.103	515,515	500,000	499,839		45		2.800	2.810	MN	1,672	14,000	05/15/2013	05/18/2023	
589433	AB	7				4FE	605,616	104.254	609,886	585,000	604,362	60	(1,254)		6.875	5.920	FA	16,758	10,416	12/04/2019	02/01/2026	
59156R	BM	9				1FE	994,280	104.023	1,040,230	1,000,000	996,824		559		3.000	3.060	MS	10,000	30,000	03/02/2015	03/01/2025	
59217G	CD	9				1FE	499,815	101.471	507,355	500,000	499,913		37		2.650	2.650	AO	3,055	13,250	04/03/2017	04/08/2022	

E10.35

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
737446	AN	4	PORT HOLDINGS INC			4FE	846,571	107.935	934,717	866,000	848,800	39,259	1,446		5.625	5.930	JJ	22,462	40,950	11/01/2019	01/15/2028	
74005P	BB	9	PRAXAIR INC			1FE	997,850	100.921	1,009,210	1,000,000	999,390		223		2.200	2.220	FA	8,311	22,000	07/30/2012	08/15/2022	
740189	AG	0	PRECISION CASTPARTS CORP			1FE	994,250	101.808	1,018,080	1,000,000	998,104		593		2.500	2.560	JJ	11,528	25,000	12/17/2012	01/15/2023	
740212	AK	1	PRECISION DRILLING CORP			3FE	1,114,876	100.041	1,094,449	1,094,000	1,087,231	24,862	(5,596)		7.750	6.950	JD	3,768	59,830	11/01/2019	12/15/2023	
74112B	AK	1	PRESTIGE BRANDS INC			4FE	621,775	104.208	620,038	595,000	615,884		(5,891)		6.375	4.260	MS	12,644	18,966	06/20/2019	03/01/2024	
74112B	AL	9	PRESTIGE BRANDS IN			4FE	620,625	105.000	651,000	620,000	620,617		(8)		5.125	5.100	JJ	2,560		11/15/2019	01/15/2028	
74166M	AA	4	PRIME SEC SVCS BORRO			4FE	321,337	105.062	320,439	305,000	315,816		(5,521)		9.250	5.710	MN	3,605	21,460	11/01/2019	05/15/2023	
74166M	AB	2	PRIME SEC SVCS BORRO			3FE	961,250	106.008	998,595	942,000	960,610		(640)		5.250	4.730	FA	18,683	4,623	10/28/2019	04/15/2024	
74166M	AC	0	PRIME SEC SVCS BORRO			3FE	2,103,629	108.875	2,188,388	2,010,000	2,102,254		(1,375)		5.750	4.890	MS	34,030	4,114	12/10/2019	04/15/2026	
74256L	AS	8	PRINCIPAL LFE GLB FND II			1FE	499,395	100.576	502,880	500,000	499,887		125		2.625	2.650	MN	1,531	13,125	11/13/2015	11/19/2020	
744448	CD	1	PUBLIC SERVICE CO COLO			1FE	497,965	100.514	502,570	500,000	499,795		228		3.200	3.240	MN	2,044	16,000	11/08/2010	11/15/2020	
744448	CH	2	PUBLIC SERVICE CO COLO			1FE	995,370	101.163	1,011,630	1,000,000	998,381		479		2.500	2.550	MS	7,361	25,000	03/19/2010	03/15/2023	
74456Q	BC	9	PUBLIC SVC ELEC GAS CO MT			1FE	996,810	101.341	1,013,410	1,000,000	998,840		326		2.375	2.410	MN	3,035	23,750	05/07/2013	05/15/2023	
74456Q	BD	7	PUBLIC SVC ELEC GAS CO MT			1FE	499,955	105.802	529,010	500,000	499,981		4		3.750	3.750	MS	5,521	18,750	09/09/2013	03/15/2024	
74456Q	BK	1	PUBLIC SVC ELEC GAS			1FE	646,880	103.718	674,167	650,000	648,365		306		3.050	3.100	MN	2,533	19,825	11/04/2014	11/15/2024	
74456Q	BS	4	PUBLIC SVC ELEC GAS			1FE	1,545,166	103.437	1,629,133	1,575,000	1,549,665		2,955		3.000	3.240	MN	6,038	47,250	07/27/2018	05/15/2027	
74456Q	BX	3	PUBLIC SVC ELEC GAS			1FE	574,908	109.025	626,894	575,000	574,916		7		3.650	3.650	MS	6,996	20,638	09/05/2018	09/01/2028	
74733V	AC	4	QEP RESOURCES INC			3FE	72,938	99.250	74,438	75,000	73,337		399		5.250	5.990	MN	656	3,938	02/07/2019	05/01/2023	
74733V	AD	2	QEP RESOURCES INC			3FE	736,221	97.777	753,861	771,000	741,835	90,178	3,762		5.625	6.370	MS	14,456	43,369	01/15/2019	03/01/2026	
74736K	AF	8	QORVO INC			3FE	358,865	106.687	383,006	359,000	358,879	14,875	14		5.500	5.500	JJ	9,105	18,487	01/15/2019	07/15/2026	
74736K	AG	6	QORVO INC			3FE	104,500	104.937	104,937	100,000	104,485		(15)		4.375	3.700	AO	1,106		12/17/2019	10/15/2029	
74759B	AD	5	QUALITYTECH LP / QTS			4FE	339,050	103.916	353,314	340,000	339,131		81		4.750	4.800	MN	2,064	8,075	07/15/2019	11/15/2025	
74840L	AA	0	QUICKEN LNS INC			3FE	511,675	103.583	512,736	495,000	509,513		(2,162)		5.750	4.700	MN	4,764	14,231	07/15/2019	05/01/2025	
74840L	AB	8	QUICKEN LNS INC			3FE	1,643,391	103.732	1,733,362	1,671,000	1,647,374	67,195	2,655		5.250	5.430	JJ	40,452	55,078	11/06/2019	01/15/2028	
749571	AE	5	RHP HOTEL PPTY/ RHP			3FE	969,263	103.435	987,804	955,000	967,664	(1,266)	(333)		4.750	4.450	AO	12,853		12/18/2019	10/15/2027	
75281A	AS	8	RANGE RESOURCES CORP			3FE	6,178	85.750	6,003	7,000	6,003	146	81		4.875	6.590	MN	44	341	03/01/2016	05/15/2025	
75281A	AU	3	RANGE RES CORP			4FE	201,375	99.531	199,062	200,000	199,062	(1,980)	(333)		5.875	5.640	JJ	5,875	5,875	02/05/2019	07/01/2022	
75281A	AW	9	RANGE RESOURCES CORP			4FE	155,625	100.040	150,060	150,000	150,060	5,595	(1,410)		5.750	4.710	JD	719	8,625	05/18/2017	06/01/2021	
75524D	AP	5	RBS GLOBAL INC			4FE	314,650	103.499	320,847	310,000	314,002		(648)		4.875	4.400	JD	672	7,556	06/20/2019	12/15/2025	
75606D	AC	5	REALOGY GRP LLC/REAL			4FE	84,575	101.225	86,041	85,000	84,710		135		5.250	5.430	JD	372	4,463	01/30/2019	12/01/2021	
75606D	AE	1	REALOGY GRP LLC/REAL			4FE	443,250	98.500	443,250	450,000	443,250	(144)	144		4.875	5.350	JD	1,828		11/27/2019	06/01/2023	
75606D	AG	6	REALOGY GRP LLC/REAL			4FE	1,199,051	104.598	1,283,417	1,227,000	1,200,701		1,650		9.375	9.780	AO	28,758	30,191	12/04/2019	04/01/2027	
760759	AP	5	REPUBLIC SERVICES INC			2FE	1,346,261	103.300	1,394,550	1,350,000	1,348,971		401		3.550	3.580	JD	3,994	47,925	05/14/2012	06/01/2022	
760759	AQ	3	REPUBLIC SVCS INC			2FE	995,840	104.013	1,040,130	1,000,000	997,672		404		3.200	3.240	MS	9,422	32,000	03/04/2015	03/15/2025	
76119L	AA	9	RESIDEO FDG INC			3FE	857,831	101.002	871,647	863,000	857,478	2,818	(11)		6.125	6.230	MN	8,810	11,250	12/17/2019	11/01/2026	
761735	AT	6	REYNOLDS GRP ISS/REYNOLD			4FE	2,182,130	102.583	2,248,619	2,192,000	2,184,148	50,827	1,716		5.125	5.230	JJ	51,801	82,564	11/01/2019	07/15/2023	
761735	AV	1	REYNOLDS GRP ISS/REYNOLD			5FE	972,360	103.562	993,160	959,000	968,796		(3,564)		7.000	6.170	JJ	30,954	33,670	11/01/2019	07/15/2024	
77340R	AK	3	ROCKIES EXPRESS PIPE			2FE	356,344	101.231	354,309	350,000	351,521		(4,823)		5.625	4.090	AO	4,156	19,688	01/18/2019	04/15/2020	
774341	AK	7	ROCKWELL COLLINS INC			2FE	2,003,630	106.186	2,123,720	2,000,000	2,002,750		(332)		3.500	3.470	MS	20,611	70,000	04/04/2017	03/15/2027	
779382	AQ	3	ROWAN COMPANIES			5FE	262,188	48.843	219,794	450,000	219,794	(45,211)	2,047		5.400	9.850	JD	2,025	25,425	04/26/2016	12/01/2042	
78388J	AV	8	SBA COMMUNICATIONS C			4FE	349,400	104.041	375,588	361,000	350,790	3,904	1,363		4.875	5.570	MS	5,866	12,041	11/01/2019	09/01/2024	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78442F	EQ	7	NAVIENT CORP.....			3FE	2,831,570	107.000	3,052,710	2,853,000	2,838,014	322,894	4,312		5.500	5.680	JJ	67,997	156,964	01/15/2019.	01/25/2023.	
78442F	ET	1	SLM CORP.....			3FE	237,813	108.749	271,873	250,000	239,696		1,884		6.125	7.270	MS	4,083	15,313	01/29/2019.	03/25/2024.	
78454L	AH	3	SM ENERGY CO.....			4FE	1,268,262	95.541	1,281,205	1,341,000	1,269,754	44,753	8,286		5.000	6.330	JJ	30,918	42,289	11/01/2019.	01/15/2024.	
78466C	AC	0	SS&C TECHNOLOGIES IN.....			4FE	1,637,494	106.937	1,710,992	1,600,000	1,636,080		(1,414)		5.500	5.070	MS	22,244	35,257	11/06/2019.	09/30/2027.	
78470V	AC	2	SRC ENERGY INC.....			4FE	523,500	100.999	570,644	565,000	525,869		2,369		6.250	7.720	JD	2,943	17,656	10/24/2019.	12/01/2025.	
78472C	AA	6	SOFI CONSUMER LOAN PROGRAM.....			1FE	896,872	100.717	903,304	896,874	896,873		2		3.241	3.240	MON	2,907	22,602	02/12/2019.	02/25/2028.	
78472G	AA	7	SSL ROBOTICS LLC.....			4FE	32,365	109.000	32,700	30,000	32,348		(17)		9.750	7.420	JD	236		12/17/2019.	12/31/2023.	
785592	AE	6	SABINE PASS LIQUEFAC.....			2FE	1,499,586	102.793	1,490,499	1,450,000	1,477,269		(22,317)		5.625	3.830	FA	33,984	61,875	02/08/2019.	02/01/2021.	
78573N	AA	0	SABRE GLBL INC.....			3FE	413,000	102.658	410,632	400,000	408,120		(4,880)		5.375	2.920	AO	4,539	10,750	06/20/2019.	04/15/2023.	
797440	BR	4	SAN DIEGO GAS & ELEC CO.....		1	1FE	2,499,600	104.563	2,614,075	2,500,000	2,499,829		43		3.600	3.600	MS	30,000	90,000	09/04/2013.	09/01/2023.	
80685Q	AA	4	SCHLUMBERGER LTD.....		1	1FE	1,997,880	101.708	2,034,160	2,000,000	1,999,738		241		4.200	4.210	JJ	38,733	84,000	01/05/2011.	01/15/2021.	
80874Y	BA	7	SCIENTIFIC GAMES INT.....			5FE	1,434,688	110.437	1,546,118	1,400,000	1,433,920		(767)		8.250	7.580	MS	34,008	30,855	11/19/2019.	03/15/2026.	
80874Y	BC	3	SCIENTIFIC GAMES INT.....		1	5FE	300,000	107.185	321,555	300,000	300,000				7.000	7.000	MN	2,042		11/12/2019.	05/15/2028.	
810186	AP	1	SCOTTS MIRACLE GRO.....			4FE	567,450	107.034	599,390	560,000	567,034		(416)		5.250	5.030	JD	1,307	14,700	07/15/2019.	12/15/2026.	
81104P	AA	7	SCRIPPS ESCROW INC.....			4FE	338,170	104.935	343,662	327,500	338,101		(70)		5.875	5.340	JJ	8,284		12/04/2019.	07/15/2027.	
811054	AG	0	SCRIPPS E W CO OHIO.....			4FE	717,164	102.541	768,032	749,000	722,525	29,087	4,074		5.125	5.900	MN	4,905	38,386	01/16/2019.	05/15/2025.	
81112F	AA	9	GRANITE MERGER SUB 2 INC.....			5FE	271,000	106.284	288,030	271,000	271,000				11.000	11.000	JJ	13,746		07/01/2019.	07/15/2027.	
81211K	AY	6	SEALED AIR CORP NEW.....			3FE	50,000	101.500	50,750	50,000	50,000				4.000	4.000	JD	194		11/12/2019.	12/01/2027.	
816196	AT	6	SELECT MEDICAL CORP.....			4FE	318,000	108.435	325,305	300,000	317,833		(167)		6.250	4.930	FA	7,813		12/05/2019.	08/15/2026.	
81728U	AA	2	SENSATA TECHNOLOGIES.....		1	3FE	499,250	102.194	510,970	500,000	499,259		9		4.375	4.390	FA	6,137		09/13/2019.	02/15/2030.	
822582	AS	1	SHELL INTERNATIONAL FIN.....			1FE	1,642,856	101.337	1,672,061	1,650,000	1,647,945		745		2.375	2.420	FA	14,151	39,188	08/14/2012.	08/21/2022.	
822582	AV	4	SHELL INTERNATIONAL FIN.....			1FE	946,230	100.831	1,008,310	1,000,000	976,707		7,269		2.250	3.060	JJ	10,938	22,500	07/29/2015.	01/06/2023.	
822582	AX	0	SHELL INTERNATIONAL FIN.....	LS		1FE	3,342,965	104.826	3,511,671	3,350,000	3,347,179		722		3.400	3.420	FA	43,978	113,900	08/07/2013.	08/12/2023.	
827048	AV	1	SILGAN HOLDINGS INC.....			3FE	325,000	100.280	325,910	325,000	325,000				4.125	4.120	AO	1,825		11/04/2019.	02/01/2028.	
828807	CR	6	SIMON PROPERTY GROUP LP.....	LS		1FE	502,445	106.463	532,315	500,000	501,869		(417)		3.750	3.650	FA	7,813	18,750	08/06/2018.	02/01/2024.	
828807	CS	4	SIMON PROPERTY GROUP LP.....		1	1FE	1,528,590	105.299	1,579,485	1,500,000	1,518,675		(3,597)		3.375	3.090	AO	12,656	50,625	02/23/2017.	10/01/2024.	
828807	CW	5	SIMON PROPERTY GROUP LP.....		1	1FE	714,705	105.245	789,338	750,000	719,978		4,312		3.300	4.050	JJ	11,413	24,750	10/09/2018.	01/15/2026.	
828807	CX	3	SIMON PROPERTY GROUP LP.....		1	1FE	999,180	100.789	1,007,890	1,000,000	999,761		151		2.500	2.510	JJ	11,528	25,000	01/08/2016.	07/15/2021.	
829259	AY	6	SINCLAIR TELEVISION.....			4FE	30,677	102.435	30,731	30,000	30,675		(2)		5.500	5.140	JD	156		12/17/2019.	03/01/2030.	
82967N	BA	5	SIRIUS XM RADIO INC.....			3FE	1,733,363	105.685	1,849,488	1,750,000	1,735,167	62,010	1,372		5.000	5.130	FA	36,458	64,900	11/01/2019.	08/01/2027.	
82967N	BC	1	SIRIUS XM RADIO INC.....			3FE	350,000	108.309	379,082	350,000	350,000				5.500	5.500	JJ	10,908		11/01/2019.	07/01/2029.	
82967N	BE	7	SIRIUS XM RADIO INC.....			3FE	710,000	105.208	746,977	710,000	710,000				4.625	4.620	JJ	16,328		11/01/2019.	07/15/2024.	
83001A	AC	6	SIX FLAGS ENTMT CORP.....			3FE	686,888	106.810	704,946	660,000	685,088		(1,800)		5.500	4.750	AO	7,663	18,150	07/15/2019.	04/15/2027.	
83422A	AA	1	SOLERA LLC / SOLERA.....			5FE	899,054	106.314	889,848	837,000	883,169		(15,885)		10.500	7.570	MS	29,295	57,960	12/04/2019.	03/01/2024.	
842434	CP	5	SOUTHERN CALIF GAS CO.....		1	1FE	997,630	104.370	1,043,700	1,000,000	998,614		229		3.200	3.220	JD	1,422	32,000	06/15/2015.	06/15/2025.	
845467	AL	3	SOUTHWESTERN ENERGY.....			3FE	268,663	91.969	280,505	305,000	270,859		2,197		4.950	7.650	JJ	6,626		10/24/2019.	01/23/2025.	
845467	AN	9	SOUTHWESTERN ENERGY CO.....			3FE	317,550	92.872	320,408	345,000	317,634		84		7.750	9.200	AO	6,684		12/19/2019.	10/01/2027.	
84762L	AU	9	SPECTRUM BRANDS INC.....		1	4FE	156,844	104.626	156,939	150,000	156,241		(603)		5.750	3.220	JJ	3,977		10/28/2019.	07/15/2025.	
84762L	AV	7	SPECTRUM BRANDS INC.....		1	4FE	738,400	103.534	750,622	725,000	738,123		(277)		5.000	4.710	AO	9,767		11/01/2019.	10/01/2029.	
85172F	AL	3	SPRINGLEAF FINANCE CORP.....			3FE	410,591	108.000	455,760	422,000	412,771	9,556	2,031		5.625	6.380	MS	6,989	13,838	11/01/2019.	03/15/2023.	
85172F	AN	9	SPRINGLEAF FINANCE CORP.....			3FE	1,493,710	115.807	1,697,731	1,466,000	1,492,186	91,308	(1,510)		7.125	6.760	MS	30,755	75,240	11/01/2019.	03/15/2026.	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For	Bond	NAIC	Actual	Fair	Par	Book/Adjusted	Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated	
			n	ei	CHAR	Designation and Administrative Symbol	Cost	Value	Value	Carrying Value	Valuation Increase (Decrease)	Amortization) / Accretion	Other-Temporary Impairment Recognized	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	Amount Rec.		Contractual Maturity Date	
85172F	AQ	2				3FE	549,746	616,204	545,000	549,555			(191)		6.625	6.480	JJ	23,268		11/01/2019.	01/15/2028.	
85172F	AR	0				3FE	400,000	418,260	400,000	400,000					5.375	5.370	MN	3,225		11/05/2019.	11/15/2029.	
852060	AT	9				4FE	1,159,795	1,290,967	1,062,000	1,151,606	33,349	(4,300)			8.750	7.660	MS	27,361	92,925	01/03/2019.	03/15/2032.	
852061	AM	2				4FE	917,983	1,124,867	983,000	947,934		11,764			11.500	13.710	MN	14,445	81,133	11/01/2019.	11/15/2021.	
852061	AS	9				4FE	1,400,447	1,407,710	1,340,000	1,391,776	(2,322)	(6,350)			6.000	4.480	MN	11,837	40,200	11/01/2019.	11/15/2022.	
85207U	AE	5				4FE	106,430	110,169	104,000	106,227		(203)			7.250	5.900	MS	2,220		11/01/2019.	09/15/2021.	
85207U	AF	2				4FE	3,941,744	4,564,238	4,129,000	4,063,230	(4,169)	32,615			7.875	8.020	MS	95,741	155,216	11/01/2019.	09/15/2023.	
85207U	AH	8				4FE	527,450	529,607	490,000	524,745		(2,705)			7.125	5.310	JD	1,552	17,456	08/07/2019.	06/15/2024.	
85207U	AJ	4				4FE	817,892	856,783	779,000	811,650	17,236	(3,678)			7.625	6.640	FA	22,440	43,005	11/01/2019.	02/15/2025.	
85207U	AK	1				4FE	105,000	115,988	105,000	105,000	890				7.625	7.620	MS	2,669	6,786	11/01/2019.	03/01/2026.	
853496	AB	3				3FE	614,338	606,150	595,000	605,314		(9,024)			5.500	2.490	FA	12,363	16,363	06/20/2019.	02/15/2023.	
853496	AC	1				3FE	280,061	293,594	281,000	280,144	27,930	82			5.000	5.040	FA	5,308	11,950	11/01/2019.	02/15/2027.	
855030	AN	2				4FE	487,030	516,567	497,000	487,818		788			7.500	7.870	AO	7,869	17,415	12/17/2019.	04/15/2026.	
855030	AP	7				4FE	856,172	851,103	837,000	844,478	(11,388)	(306)			10.750	10.240	AO	18,995	29,505	12/04/2019.	04/15/2027.	
85571B	AL	9				3FE	858,337	916,150	866,000	860,068	77,258	965			4.750	4.890	MS	12,112	41,135	01/15/2019.	03/15/2025.	
85572N	AA	6				4FE	595,000	645,932	595,000	595,000	14,875				7.000	7.000	JJ	19,205	49,220	06/28/2018.	07/15/2026.	
857477	AM	5				1FE	505,790	532,805	500,000	504,362		(1,032)			3.700	3.450	MN	2,107	18,500	08/01/2018.	11/20/2023.	
857477	AN	3				1FE	499,490	527,315	500,000	499,726		50			3.300	3.310	JD	688	16,500	12/10/2014.	12/16/2024.	
857477	AT	0				1FE	998,660	1,075,240	1,000,000	999,188		128			3.550	3.560	FA	13,115	35,500	08/13/2015.	08/18/2025.	
857477	AZ	6			1.5	1FE	1,550,000	1,571,576	1,550,000	1,550,000					2.653	2.650	MN	5,254	41,122	05/10/2017.	05/15/2023.	
858119	AZ	3				2FE	210,002	212,054	208,000	208,885		(1,116)			5.250	4.080	AO	2,305	4,069	11/01/2019.	04/15/2023.	
86024T	AA	5				4FE	619,481	635,297	580,000	617,107		(2,374)			6.125	4.620	AO	8,881	10,566	10/24/2019.	10/01/2026.	
864486	AH	8				4FE	334,500	347,107	337,000	334,731		231			5.500	5.670	JD	1,545	9,268	11/01/2019.	06/01/2024.	
864486	AJ	4				4FE	676,825	690,375	670,000	676,344		(481)			5.750	5.530	MS	12,842	19,263	07/15/2019.	03/01/2025.	
864486	AK	1				4FE	678,945	693,489	665,000	678,811		(134)			5.875	5.420	MS	13,023	4,994	11/22/2019.	03/01/2027.	
86614R	AG	2				4FE	211,004	213,675	210,000	210,354	2,029	(650)			6.125	5.790	JJ	5,931	12,648	01/15/2019.	07/15/2023.	
86614R	AL	1				4FE	974,219	978,890	950,000	972,594		(1,625)			5.125	4.080	JD	4,057	24,344	11/06/2019.	06/01/2025.	
86614R	AM	9				4FE	343,600	369,699	343,000	343,561		(39)			6.500	6.470	MS	6,565	9,490	11/01/2019.	03/15/2027.	
86614W	AD	8				4FE	1,020,400	76,666	1,018,000	780,460	(160,639)	(552)			5.750	5.680	AO	12,357	58,535	01/15/2019.	04/15/2025.	
86723C	AF	5				4FE	489,438	496,542	515,000	484,718	(5,752)	1,033			7.500	8.590	JD	1,717	19,313	10/24/2019.	06/15/2025.	
86765L	AL	1				3FE	413,056	426,539	410,000	412,889		(168)			5.500	5.360	FA	8,519	9,570	11/01/2019.	02/15/2026.	
86787E	AN	7				1FE	2,341,846	2,391,501	2,350,000	2,347,028		840			2.750	2.790	MN	10,771	64,625	04/26/2013.	05/01/2023.	
86787E	AY	3			1.5	1FE	400,012	419,684	400,000	400,012					3.689	3.680	FA	6,107	15,002	08/07/2018.	08/02/2024.	
871829	BC	0				2FE	333,942	368,967	350,000	336,416		1,787			3.300	3.980	JJ	5,326	11,550	08/08/2018.	07/15/2026.	
871829	BF	3				2FE	994,630	1,047,780	1,000,000	995,830		480			3.250	3.310	JJ	14,986	32,500	06/19/2017.	07/15/2027.	
87261Q	AB	9				5FE	294,000	272,124	300,000	272,124	(22,323)	447			7.250	7.660	FA	8,217	10,875	06/20/2019.	08/15/2025.	
87264A	AM	7				3FE	687,673	683,454	670,000	683,454	(1,258)	(2,962)			6.000	5.230	MS	13,400	28,957	11/01/2019.	03/01/2023.	
87264A	AP	0				3FE	844,488	877,507	817,000	836,923	7,580	(4,518)			6.500	5.540	JJ	24,487	38,643	11/01/2019.	01/15/2026.	
87264A	AQ	8				3FE	193,091	191,473	185,000	190,814		(2,276)			6.000	2.800	AO	2,343	4,710	11/01/2019.	04/15/2024.	
87264A	AR	6				3FE	129,900	133,411	130,000	129,907		7			4.000	4.030	AO	1,098		11/01/2019.	04/15/2022.	

E10.41

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87265H	AF	6	TRI POINT GROUP INC.....			3FE	324,000	104.784	419,136	400,000	330,927	12,559	6,488		5.250	8.420	JD	1,750	21,000	12/04/2018.	06/01/2027.	
87422V	AA	6	TALen ENERGY SUPPLY LLC.....			4FE	522,098	85.634	516,373	603,000	516,223	11,320	7,556		6.500	9.270	JD	3,266	39,195	05/06/2019.	06/01/2025.	
87422V	AE	8	TALen ENERGY SUPPLY LLC.....			4FE	245,338	95.357	243,160	255,000	243,018	23,792	889		10.500	11.230	JJ	12,346	26,513	01/15/2019.	01/15/2026.	
87422V	AF	5	TALen ENERGY SUPPLY.....			3FE	520,136	105.405	548,106	520,000	520,136				7.250	7.240	MN	4,817	18,222	11/01/2019.	05/15/2027.	
87422V	AG	3	TALen ENERGY SUPPLY.....			3FE	510,325	102.284	526,763	515,000	510,515		190		6.625	6.760	JJ	16,396		11/01/2019.	01/15/2028.	
87470L	AA	9	TALLGRASS ENERGY PAR.....			3FE	353,719	100.749	357,659	355,000	353,939		221		5.500	5.570	MS	5,749	19,880	01/31/2019.	09/15/2024.	
87470L	AE	1	TALLGRASS ENERGY PAR.....			3FE	433,041	99.999	432,996	433,000	432,996	15,158	(7)		4.750	4.740	AO	5,142	21,286	09/24/2018.	10/01/2023.	
87612B	BB	7	TARGA RES PARTNERS.....			3FE	58,749	103.999	64,479	62,000	59,198		449		5.125	6.170	FA	1,324	3,152	07/01/2019.	02/01/2025.	
87612B	BE	1	TARGA RES PARTNERS.....			3FE	2,388,196	103.935	2,397,780	2,307,000	2,378,303	9,138	(5,230)		5.375	4.620	FA	51,667	50,095	11/06/2019.	02/01/2027.	
87612B	BG	6	TARGA RES PARTNERS.....			3FE	697,678	102.232	720,736	705,000	698,051	14,725	373		5.000	5.150	JJ	16,254	19,250	11/01/2019.	01/15/2028.	
87612B	BJ	0	TARGA RES PARTNERS.....			3FE	459,132	106.437	488,546	459,000	459,132	6,008			5.875	5.860	AO	5,693	19,946	11/01/2019.	04/15/2026.	
87612B	BK	7	TARGA RES PARTNERS.....			3FE	561,049	109.685	615,333	561,000	561,049				6.500	6.490	JJ	16,814	16,198	11/01/2019.	07/15/2027.	
87612E	AV	8	TARGET CORP.....			1FE	997,130	101.080	1,010,800	1,000,000	999,815		333		3.875	3.910	JJ	17,868	38,750	07/13/2010.	07/15/2020.	
87612E	BD	7	TARGET CORP.....			1FE	2,092,460	107.163	2,143,260	2,000,000	2,051,897		(10,653)		3.500	2.880	JJ	35,000	70,000	01/06/2016.	07/01/2024.	
87724R	AA	0	TAYLOR MORRISON CMNT.....			3FE	88,000	110.232	88,186	80,000	87,966		(34)		5.875	4.250	JD	209		12/16/2019.	06/15/2027.	
87901J	AC	9	TEGNA INC.....			3FE	297,764	101.875	300,531	295,000	297,749		(15)		5.000	4.850	MS	4,343		12/04/2019.	09/15/2029.	
87927V	AM	0	TELECOM ITALIA CAPITAL.....			3FE	742,776	107.482	776,020	722,000	741,467	114,157	(830)		6.000	5.720	MS	10,950	43,320	05/04/2018.	09/30/2034.	
87927V	AR	9	TELECOM ITALIA CAP.....			3FE	1,160,043	118.740	1,284,767	1,082,000	1,154,815	102,554	(2,022)		7.200	6.520	JJ	35,273	72,504	11/13/2019.	07/18/2036.	
87927V	AV	0	TELECOM ITALIA CAP.....			3FE	51,756	123.260	64,095	52,000	51,762		6		7.721	7.760	JD	301	4,015	12/03/2018.	06/04/2038.	
88033G	CE	8	TENET HEALTHCARE CORP.....			5FE	2,345,901	110.803	2,527,416	2,281,000	2,330,173	38,915	(15,255)		8.125	7.060	AO	46,333	147,184	11/01/2019.	04/01/2022.	
88033G	CS	7	TENET HEALTHCARE CORP.....			3FE	668,468	102.583	710,900	693,000	674,635	23,588	3,490		4.625	5.280	JJ	14,779	31,704	01/15/2019.	07/15/2024.	
88033G	CU	2	TENET HEALTHCARE CORP.....			4FE	65,103	103.250	66,080	64,000	65,033		(70)		5.125	4.380	MN	547		11/01/2019.	05/01/2025.	
88033G	CW	8	TENET HEALTHCARE CORP.....			5FE	533,365	105.833	552,448	522,000	532,540		(825)		7.000	6.110	FA	15,225	1,261	11/01/2019.	08/01/2025.	
88033G	CX	6	TENET HEALTHCARE CORP.....			4FE	2,177,575	107.750	2,241,200	2,080,000	2,172,575		(5,000)		6.250	5.080	FA	54,167	34,069	11/06/2019.	02/01/2027.	
88033G	DA	5	TENET HEALTHCARE CORP.....		1	3FE	130,000	105.750	137,475	130,000	130,000				5.125	5.120	MN	2,313		08/12/2019.	11/01/2027.	
88033G	DC	1	TENET HEALTHCARE CORP.....			3FE	1,203,000	104.385	1,255,752	1,203,000	1,203,000				4.625	4.620	MS	19,319		08/12/2019.	09/01/2024.	
880345	AB	9	TENNANT CO.....			4FE	620,738	104.791	623,506	595,000	619,030		(1,707)		5.625	4.510	MN	5,578	14,344	11/06/2019.	05/01/2025.	
880349	AR	6	TENNECO INC.....			3FE	328,182	92.252	369,008	400,000	332,865		4,683		5.000	8.380	JJ	9,222	10,000	07/01/2019.	07/15/2026.	
88047P	AA	2	TENN MERGER SUB INC.....			5FE	909,453	67.041	647,616	966,000	647,616	(153,005)	6,794		6.375	7.460	FA	25,659	61,583	01/15/2019.	02/01/2025.	
88104L	AE	3	TERRAFORM POWER OOPERATING.....			3FE	227,250	105.916	238,311	225,000	227,156		(94)		5.000	4.850	JJ	4,719	5,625	07/15/2019.	01/31/2028.	
88146L	AA	1	TERRIER MEDIA BUYER.....			5FE	500,000	106.000	530,000	500,000	500,000				8.875	8.870	JD	1,726		12/12/2019.	12/15/2027.	
88160R	AE	1	TESLA INC.....			5FE	765,687	97.249	782,854	805,000	766,567		880		5.300	6.310	FA	16,118		12/04/2019.	08/15/2025.	
88165F	AF	9	TEVA PHARMACEUTICAL.....			3FE	144,375	98.100	147,150	150,000	146,176		1,801		3.650	5.100	MN	776	5,475	01/23/2019.	11/10/2021.	
88579Y	AF	8	3M COMPANY.....			1FE	492,575	100.374	501,870	500,000	498,002		774		2.000	2.160	JD	5,139	10,000	06/21/2012.	06/26/2022.	
88579Y	BB	6	3M COMPANY.....		1	1FE	548,658	104.650	575,575	550,000	548,950		231		3.250	3.290	FA	6,802	16,385	09/11/2018.	02/14/2024.	
88732J	AW	8	TIME WARNER CABLE.....			2FE	557,310	100.189	551,040	550,000	550,590		(6,720)		5.000	3.680	FA	11,458	27,500	01/11/2019.	02/01/2020.	
88827A	AA	1	TITAN ACQ/CO-BORROWER.....		1	5FE	700,000	99.232	694,624	700,000	694,624	94,374			7.750	7.750	AO	11,453	54,250	03/16/2018.	04/15/2026.	
89233P	5F	9	TOYOTA MTR CRD CORP.....			1FE	2,645,308	102.594	2,613,069	2,547,000	2,584,479		(21,253)		3.400	2.510	MS	25,498	86,598	01/20/2017.	09/15/2021.	
89236T	DU	6	TOYOTA MOTOR CREDIT CORP.....	LS		1FE	499,770	100.003	500,015	500,000	499,977		78		1.950	1.960	AO	2,004	9,750	04/11/2017.	04/17/2020.	
89236T	EL	5	TOYOTA MOTOR CREDIT CORP.....	LS		1FE	739,615	102.047	765,353	750,000	742,697		2,263		2.700	3.030	JJ	9,563	20,250	08/20/2018.	01/11/2023.	
89236T	FN	0	TOYOTA MOTOR CREDIT.....			1FE	848,334	105.227	894,430	850,000	848,734		314		3.450	3.490	MS	8,227	29,325	09/17/2018.	09/20/2023.	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91740P	AC	2	USA COMPRESSION PART			4FE	1,507,591	105.187	1,563,079	1,486,000	1,506,424	13,596	(1,147)		6.875	6.490	AO	25,541	38,191	11/06/2019	04/01/2026	
91740P	AF	5	USA COMPRESSION PART			4FE	295,425	104.345	307,818	295,000	295,423		(2)		6.875	6.840	MS	6,760	8,507	12/16/2019	09/01/2027	
91832V	AA	2	VOC ESCROW LTD			3FE	1,003,562	104.935	1,069,288	1,019,000	1,005,303	49,162	1,174		5.000	5.200	FA	19,248	43,300	11/01/2019	02/15/2028	
91889D	AE	6	VALARIS PLC			5FE	691,581	56.747	403,471	711,000	403,471	(128,867)	2,039		7.750	8.240	FA	22,959	55,103	01/15/2019	02/01/2026	
91889D	AF	3	VALARIS PLC		1	5FE	327,375	45.343	226,715	500,000	226,715	(56,965)	1,740		5.750	9.180	AO	7,188	28,750	04/26/2016	10/01/2044	
91911K	AK	8	VALEANT PHARMACEUTICALS			3FE	175,000	104.208	182,364	175,000	175,000				7.000	7.000	MS	3,607	10,430	11/01/2019	03/15/2024	
91911K	AN	2	VALEANT PHARMACEUTICALS			3FE	1,102,449	104.708	1,144,458	1,093,000	1,099,364	63,745	(1,635)		5.500	5.270	MN	10,019	50,793	11/01/2019	11/01/2025	
91911X	AV	6	VALEANT PHARMACEUTICALS			4FE	2,134,231	115.045	2,322,759	2,019,000	2,124,126	815	(10,000)		9.250	7.620	AO	46,689	121,869	11/01/2019	04/01/2026	
91911X	AW	4	VALEANT PHARMACEUTICALS			4FE	298,393	114.065	329,648	289,000	297,242		(1,151)		8.500	7.740	JJ	10,304	12,283	02/22/2019	01/31/2027	
92047W	AB	7	VALVOLINE INC			3FE	715,432	103.479	737,805	713,000	714,481	48,940	(369)		4.375	4.300	FA	11,784	26,513	11/01/2019	08/15/2025	
92047W	AC	5	VALVOLINE INC			3FE	460,600	104.041	480,669	462,000	460,834	6,635	209		5.500	5.560	JJ	11,717	21,615	11/01/2019	07/15/2024	
9226AP	AA	3	VENATOR FIN SARL/VENATOR			4FE	106,375	92.500	106,375	115,000	106,375	(49)	49		5.750	7.410	JJ	3,049		12/16/2019	07/15/2025	
92343E	AH	5	VERISIGN INC		1	3FE	500,719	110.439	552,195	500,000	500,476	3,101	(63)		5.250	5.220	AO	6,563	22,313	11/01/2019	04/01/2025	
92343E	AL	6	VERISIGN INC			2FE	6,808	105.685	7,398	7,000	6,825	18			4.750	5.150	JJ	153	166	01/15/2019	07/15/2027	
92343V	BY	9	VERIZON COMMUNICATIONS		1	2FE	1,143,736	107.731	1,185,041	1,100,000	1,121,719	(4,699)			4.150	3.630	MS	13,441	45,650	12/10/2014	03/15/2024	
92343V	CR	3	VERIZON COMMUNICATIONS		1	2FE	993,400	106.016	1,060,160	1,000,000	996,519	649			3.500	3.570	MN	5,833	35,000	10/22/2014	11/01/2024	
92343V	DW	1	VERIZON COMMUNICATIONS			2FE	1,243,588	102.627	1,282,838	1,250,000	1,247,042	1,273			3.125	3.230	MS	11,393	39,063	03/13/2017	03/16/2022	
92343V	EN	0	VERIZON COMMUNICATIONS			2FE	238,857	105.887	262,600	248,000	241,468	1,130			3.376	3.940	FA	3,163	8,372	08/15/2017	02/15/2025	
92535W	AA	8	VERSCEND ESCROW CORP			5FE	298,713	109.627	301,474	275,000	298,329	(384)			9.750	7.000	FA	10,129		12/04/2019	08/15/2026	
92552V	AK	6	VIASAT INC			4FE	168,300	103.208	175,454	170,000	168,421	121			5.625	5.810	MS	2,816	4,781	07/15/2019	09/15/2025	
92552V	AL	4	VIASAT INC			3FE	616,400	107.185	632,392	590,000	614,668	(1,732)			5.625	4.630	AO	7,006	13,922	10/24/2019	04/15/2027	
92564R	AA	3	VICI PPTYS INC			3FE	220,000	103.183	227,003	220,000	220,000				4.250	4.250	JD	909		11/21/2019	12/01/2026	
92564R	AB	1	VICI PPTYS INC			3FE	205,000	104.685	214,604	205,000	205,000				4.625	4.620	JD	922		11/21/2019	12/01/2029	
92676X	AD	9	VIKING CRUISES LTD			4FE	251,913	107.060	283,709	265,000	253,603	4,724	1,104		5.875	6.590	MS	4,584	15,569	06/28/2018	09/15/2027	
92769X	AM	7	VIRGIN MEDIA FINANCE PLC			3FE	970,857	105.232	1,052,320	1,000,000	974,011	23,527	2,741		5.500	5.980	FA	20,778	46,613	07/01/2019	08/15/2026	
927804	FK	5	VIRGINIA ELEC & PWR CO		1	2FE	994,475	101.741	1,017,410	1,000,000	997,111		1,351		2.950	3.090	JJ	13,603	29,500	08/03/2018	01/15/2022	
927804	FX	7	VIRGINIA ELEC & PWR CO		1	1FE	1,148,942	106.939	1,229,799	1,150,000	1,149,202		96		3.500	3.510	MS	11,851	40,250	03/13/2017	03/15/2027	
92840V	AA	0	VISTRA OPERATIONS CO			3FE	607,000	106.232	644,828	607,000	607,000	20,486			5.500	5.500	MS	11,128	34,220	07/08/2018	09/01/2026	
92840V	AB	8	VISTRA OPERATIONS CO			3FE	146,000	105.560	154,118	146,000	146,000				5.625	5.620	FA	3,103	4,312	01/22/2019	02/15/2027	
92840V	AF	9	VISTRA OPERATIONS CO			3FE	589,439	104.683	600,880	574,000	588,505	(934)			5.000	4.520	JJ	15,227		07/19/2019	07/31/2027	
92856J	AB	6	VIZIENT INC			4FE	190,000	107.284	203,840	190,000	190,000				6.250	6.250	MN	1,517	6,234	04/17/2019	05/15/2027	
92857W	BK	5	VDAFONE GROUP PLC			2FE	498,715	110.826	554,130	500,000	498,883	108			4.375	4.400	MN	1,884	21,875	05/29/2018	05/30/2028	
928668	AR	3	VOLKSWAGEN GROUP		1	2FE	534,430	106.555	532,775	500,000	533,442	(988)			4.250	2.420	MN	2,833		11/14/2019	11/13/2023	
928668	AW	2	VOLKSWAGEN GROUP		1	2FE	1,003,630	100.724	1,007,240	1,000,000	1,003,303	(327)			2.794	2.640	MJSD	7,969		10/09/2019	09/24/2021	
92933B	AK	0	WMG ACQUISITION CORP			3FE	71,201	102.541	71,779	70,000	71,026	(174)			5.000	4.550	FA	1,458	1,475	11/01/2019	08/01/2023	
92933B	AP	9	WMG ACQUISITION CORP			4FE	459,469	105.534	459,073	435,000	458,000	(1,468)			5.500	3.370	AO	5,051		10/24/2019	04/15/2026	
931142	EE	9	WALMART INC			1FE	3,039,770	110.271	3,308,130	3,000,000	3,036,120	(3,356)			3.700	3.520	JD	57,042	92,294	02/11/2019	06/26/2028	
931142	EN	9	WALMART INC			1FE	526,365	107.269	536,345	500,000	525,188	(1,177)			3.250	2.640	JJ	7,809	3,385	06/26/2019	07/08/2029	
93369K	AA	3	WAND MERGER CORP			4FE	1,117,361	106.060	1,185,751	1,118,000	1,117,494	14,625	133		8.125	8.130	JJ	41,886	65,293	11/01/2019	07/15/2023	
941063	AQ	2	WASTE MANAGEMENT INC	LS		2FE	498,810	102.468	512,340	500,000	499,832		137		4.600	4.630	MS	7,667	23,000	02/23/2011	03/01/2021	
94106L	AY	5	WASTE MANAGEMENT INC		1	2FE	499,950	102.300	511,500	500,000	499,987		5		2.900	2.900	MS	4,269	14,500	10/02/2012	09/15/2022	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

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			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
12555D	AB	1				1FE	367,020	99.964	367,620	367,753	367,035			238		2.708	2.720	MON...	1,031	7,879	04/05/2019	02/25/2049
126670	QT	8			1.5	1FM	539,603	101.615	2,062,795	2,030,011	547,522		20,509		4.353	113.470	MON...	24,496	86,687	01/02/2017	05/25/2036	
126685	DX	1			1	1FM	8,487	661.285	272,243	41,169	6,340				5.841	31.390	MON...	231	6,773	10/29/2018	07/25/2027	
3136B3	WF	3			4	1FE	5,107,227	99.579	5,110,481	5,132,086	5,107,442		785		2.222	2.360	MON...	11,407	9,506	11/14/2019	01/25/2049	
89177H	AA	0				1FM	794,949	100.583	797,959	793,334	794,919		(407)		2.708	2.690	MON...	2,224	14,912	04/09/2019	12/25/2048	
89177X	AA	5				1FE	874,236	100.372	876,429	873,181	874,232		(37)		2.708	2.690	MON...	2,550	1,766	10/22/2019	12/25/2048	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,691,522	XXX	9,487,527	9,237,534	7,697,490	0	21,088	0	0	XXX	XXX	XXX	41,939	127,523	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
05972M	AA	2				1FE	482,958	100.126	483,567	482,958	482,958				2.739	2.730	MON...	648	11,296	03/08/2019	03/15/2036	
36251F	AW	6				1FM	3,025,664	104.605	3,138,150	3,000,000	3,023,021		(480)		3.396	3.330	MON...	5,943	101,880	11/24/2015	02/10/2048	
46639N	AQ	4				1FM	8,155,133	104.604	8,112,040	7,755,000	8,096,142		(11,770)		3.663	3.250	MON...	23,677	284,120	03/31/2015	07/15/2045	
46649J	AA	6				1FM	1,479,375	99.820	1,497,300	1,500,000	1,480,556		1,181		2.539	2.720	MON...	1,983	46,983	01/08/2019	02/15/2035	
77846E	AA	3			4.5	1FM	1,496,719	100.020	1,500,300	1,500,000	1,498,771		2,052		2.689	2.990	MON...	1,978	49,264	01/08/2019	06/15/2020	
92936Q	AG	3				1FM	9,594,573	101.681	9,659,695	9,500,000	9,576,062		(414)		3.440	3.360	MON...	14,524	326,800	03/16/2012	04/15/2045	
94989Y	AZ	6				1FM	8,138,619	106.065	8,500,619	8,014,537	8,129,290		(1,833)		3.560	3.460	MON...	12,681	285,318	07/25/2018	01/15/2059	
95002B	AC	7				1FE	926,949	102.763	924,875	900,000	926,834		(115)		2.964	2.740	MON...	2,223	2,223	10/22/2019	10/15/2052	
75585R	PY	5				1FE	918,292	100.693	938,778	932,317	918,301				2.870	2.900	MON...	1,429	24,372	08/01/2019	11/12/2052	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						34,218,282	XXX	34,755,324	33,584,812	34,131,935	0	(11,379)	0	0	XXX	XXX	XXX	65,086	1,132,256	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
12596J	AB	9				1FE	727,960	100.415	731,041	728,020	727,976		(252)		2.960	2.960	MON...	898	19,092	01/30/2019	05/16/2022	
12597C	AB	3				1FE	1,999,778	100.002	2,000,040	2,000,000	1,999,790		11		1.990	1.990	MON...	1,769	5,749	10/16/2019	03/15/2023	
14315N	AH	3			4	1FE	1,355,789	100.436	1,361,790	1,355,879	1,355,813		(585)		3.020	3.020	MON...	1,820	36,625	01/16/2019	07/15/2022	
15200W	AC	9				1FE	5,642,109	102.412	5,632,660	5,500,000	5,586,203		(13,451)		3.028	2.510	AO...	35,161	166,551	05/24/2016	10/15/2025	
161571	HE	7				1FE	5,998,999	99.800	5,988,000	6,000,000	5,999,560		166		1.490	1.490	MON...	3,973	89,400	07/20/2016	07/15/2022	
165183	BY	9			4	1FE	838,669	101.310	849,782	838,794	838,677		(140)		2.940	2.940	MON...	1,096	17,742	03/20/2019	04/15/2031	
254683	CB	9				1FE	4,998,897	100.132	5,006,600	5,000,000	4,999,363		196		1.880	1.880	MON...	4,178	94,000	08/07/2017	02/15/2023	
254683	CK	9				1FE	999,979	102.397	1,023,970	1,000,000	999,983		4		3.040	3.040	MON...	1,351	26,516	01/28/2019	07/15/2024	
29365K	AC	7				1FE	5,224,401	102.298	4,695,345	4,589,870	4,848,230		(139,742)		4.380	1.930	FA...	83,765	201,036	07/30/2013	11/01/2023	
29374A	AB	0				1FE	1,499,988	101.076	1,516,140	1,500,000	1,499,990		2		2.980	2.980	MON...	4,843	33,525	03/12/2019	10/22/2024	
34528Q	FU	3				1FE	2,021,719	101.075	2,021,500	2,000,000	2,021,231		(487)		2.480	2.030	MON...	2,204	4,133	11/14/2019	09/15/2024	
34528Q	GH	1				1FE	2,055,625	102.595	2,051,900	2,000,000	2,054,075		(1,550)		3.520	2.110	MON...	3,129	5,867	11/14/2019	10/15/2023	
36256D	AA	4				1FE	523,067	100.604	526,237	523,077	523,069		(444)		3.370	3.370	MON...	686	15,198	02/05/2019	01/17/2023	
36256U	AB	4				1FE	1,051,195	100.310	1,054,508	1,051,249	1,051,215		(549)		2.910	2.910	MON...	935	25,519	02/13/2019	04/20/2021	
36256X	AB	8				1FE	589,886	100.247	591,396	589,938	589,902		(651)		2.990	2.990	MON...	735	16,866	01/08/2019	03/16/2022	
43815H	AD	9			1	1FE	5,998,324	102.139	6,128,340	6,000,000	5,998,670		259		3.070	3.070	MON...	19,955	184,200	08/21/2018	11/22/2024	
58772T	AB	6				1FE	235,002	100.193	235,457	235,004	235,003		(151)		3.010	3.010	MON...	295	6,419	01/23/2019	02/16/2021	
60700D	AE	8				1FE	4,248,506	104.399	4,436,958	4,250,000	4,248,555		55		3.610	3.610	MON...	8,950	153,425	12/12/2018	03/10/2042	
65479J	AB	9				1FE	1,999,981	100.066	2,001,320	2,000,000	1,999,982		2		1.970	1.970	MON...	1,751	5,691	10/16/2019	09/15/2022	
83405T	AA	1			4	1FE	765,599	100.640	770,560	765,660	765,603		20		2.900	2.900	MON...	2,220	10,362	05/21/2019	05/25/2028	
89190B	AE	8			1	1FE	1,999,463	100.099	2,001,980	2,000,000	1,999,720		99		2.050	2.060	MON...	1,822	41,000	05/09/2017	09/15/2022	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89231A AE 1	TOYOTA AUTO RECEIVABLES OWNER TRUST				1	1FE	5,995,425	102.662	6,159,720	6,000,000	5,996,446		820		3.130	3.150	MON	8,347	187,800	09/27/2018	02/15/2024	
05570X BG 0	BMW CANADA AUTO TRUST					1FE	4,400,000	99.944	4,397,536	4,400,000	4,400,000				2.216	2.210	MON	2,979	41,439	06/11/2019	09/20/2022	
12614A DB 3	CNH CAPITAL CANADA RECEIVABLE				1	1FE	2,667,000	99.677	2,658,386	2,667,000	2,667,000				2.181	2.180	MON	2,262	27,468	06/18/2019	11/17/2025	
345213 HK 1	FORD AUTO SECURITIZATION TRUST					1FE	5,050,000	100.044	5,052,222	5,050,000	5,050,000				2.321	2.320	MON	5,209	14,977	10/22/2019	10/15/2023	
36252M BG 4	GMF CANADA LEASING TRUST					1FE	1,133,642	99.991	1,133,540	1,133,642	1,133,642				2.154	2.150	MON	610	12,582	06/18/2019	03/22/2021	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						70,021,003	XXX	70,026,928	69,178,133	69,589,708	0	(156,368)	0	XXX	XXX	XXX	200,943	1,443,182		XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						1,458,898,845	XXX	1,499,838,495	1,459,911,954	1,451,743,990	1,662,684	(129,552)	0	XXX	XXX	XXX	15,971,761	42,281,034		XXX	XXX
SVO Identified Funds - Exchange Traded Funds as Identified by the SVO																						
464288 63 8	ISHARES INTERMEDIATE CREDIT					2	44,236	57.980	46,384		46,384	4,448					N/A	117	1,638	04/28/2015		
464288 51 3	ISHARES IBOX HIGH YIELD CORP					4	4,363,162	87.940	4,432,704	50,406	4,432,704	69,542					N/A	15,838	118,076	09/23/2019		
5899999	SVO Identified Funds - Exchanged Traded Funds as Identified by the SVO						4,407,398	XXX	4,479,088	50,406	4,479,088	73,990	0	0	0	XXX	XXX	XXX	15,955	119,714	XXX	XXX
6099999	Total - SVO Identified Funds						4,407,398	XXX	4,479,088	50,406	4,479,088	73,990	0	0	0	XXX	XXX	XXX	15,955	119,714	XXX	XXX
Unaffiliated Bank Loans - Acquired																						
BL2287 17 7	TEAM HEALTH		@			4FE	340,397	80.656	275,239	341,250	275,239	(29,031)	130		0.030	N/A			8,078		07/21/2017	02/06/2024
BL2371 16 1	CENTURYLINK		@			3FE	1,242,188	100.581	1,257,269	1,250,000	1,242,407	219			0.110	N/A					11/06/2019	01/31/2025
BL2387 53 0	BWAY		@			4FE	1,505,165	99.669	1,537,656	1,542,755	1,507,580	2,415			0.540	N/A					11/06/2019	04/03/2024
BL2414 59 9	MOHEGAN TRIBAL GAMING AUTHORITY		@			4FE	750,061	96.214	763,665	793,715	758,074	8,013			1.210	N/A			36,728		02/14/2019	10/13/2023
BL2518 13 4	TRAVERSE MIDSTREAM		@			4FE	225,185	90.800	207,056	228,035	207,056	(18,375)	246		0.240	N/A			5,367		07/17/2019	09/27/2024
BL2543 54 6	NUMERICABLE U.S. LLC		@			4FE	533,583	100.000	541,709	541,709	535,152	32,460	1,071		0.200	N/A			32,732		07/12/2018	01/31/2026
BL2552 84 4	NAVISTAR, INC		@			4FE	299,227	99.583	297,236	298,481	297,236	(1,925)	(66)		(0.040)	N/A			7,232		07/08/2019	11/06/2024
BL2562 96 7	MITCHELL INTERNATIONAL		@			4FE	451,447	99.016	463,218	467,821	453,851	2,403			0.610	N/A			19,157		02/19/2019	12/01/2024
BL2629 47 7	SCIENTIFIC GAMES CORP - A		@			4FE	855,678	100.410	861,340	857,823	855,859	180			0.040	N/A			12,860		07/26/2019	08/14/2024
BL2636 58 9	TRANSDIGM INC		@			4FE	496,250	100.236	501,180	500,000	496,421	171			0.150	N/A					10/09/2019	08/22/2024
BL2636 86 0	CHARTER NEX US INC		@			4FE	568,515	99.500	570,665	573,533	568,799	284			0.180	N/A			3,027		09/24/2019	05/17/2024
BL2651 41 4	TITAN ACQUISITION LTD		@			4FE	638,649	98.214	628,815	640,250	628,815	44,627	229		0.030	N/A			34,454		03/16/2018	03/16/2025
BL2678 59 9	SBA COMMUNICATIONS CORP		@			3FE	450,000	100.292	451,314	450,000	450,000					N/A					10/09/2019	04/11/2025
BL2684 93 6	HUB INTERNATIONAL		@			4FE	337,750	99.868	349,538	350,000	338,192	442			0.640	N/A			102		10/16/2019	04/25/2025
BL2689 09 1	ALLIANT TECHSYSTEMS INC		@			4FE	315,250	99.944	324,818	325,000	315,600	350			0.540	N/A			144		10/16/2019	05/10/2025
BL2704 56 9	VERTAFOR INC		@			4FE	607,220	98.727	612,416	620,313	608,895	1,675			0.330	N/A			24,343		03/29/2019	07/02/2025
BL2768 42 4	CENTRALSQUARE TECH(TRITECH)		@			4FE	537,687	94.893	517,997	545,875	517,997	(20,767)	1,077		0.230	N/A			25,617		02/19/2019	08/29/2025
BL2935 86 6	TRAVELPORT LLC		@			4FE	725,000	93.200	675,700	725,000	675,700	(49,300)				N/A			19,121		03/18/2019	01/24/2026
BL2937 51 6	PANTHER BF AGGREGATOR 2 LP		@			3FE	196,500	100.188	200,376	200,000	196,618	118			0.260	N/A			1,253		10/09/2019	04/30/2026
BL2959 40 3	STAPLES INC		@			4FE	878,667	98.163	881,253	897,744	879,429	761			0.320	N/A			9,150		09/24/2019	04/12/2026
BL2974 20 4	ADIANT US LLOC		@			3FE	269,573	100.475	275,615	274,313	269,955	382			0.360	N/A			4,162		09/09/2019	05/06/2024
BL2985 18 4	IHEARTCOMMUNICATIONS INC		@			4FE	517,646	100.979	518,179	513,156	517,364	(282)			(0.120)	N/A			2,420		07/26/2019	05/01/2026
BL3112 45 7	CEC ENTERTAINMENT INC		@			4FE	325,000	95.786	311,305	325,000	311,305	(13,696)				N/A					11/01/2019	08/30/2026
BL3153 34 5	PRIME SECURITY SERVICES BORROWER LLC		@			3FE	341,250	100.200	350,700	350,000	341,526	276			0.360	N/A			2,183		10/09/2019	09/23/2026
BL3153 93 1	CERENCE INC		@			4FE	305,500	94.750	307,938	325,000	306,467	967			1.240	N/A			3,990		09/27/2019	10/01/2024
BL3235 59 7	CHESAPEAKE ENERGY CORP		@			4FE	499,800	103.416	527,424	510,000	499,924	136			0.440	N/A					12/09/2019	06/23/2024
6499999	Unaffiliated Bank Loans - Acquired						14,213,188	XXX	14,209,621	14,446,773	14,055,461	(56,007)	21,197	0	0	XXX	XXX	XXX	0	252,120	XXX	XXX
6599999	Total - Unaffiliated Bank Loans						14,213,188	XXX	14,209,621	14,446,773	14,055,461	(56,007)	21,197	0	0	XXX	XXX	XXX	0	252,120	XXX	XXX

E10.51

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Totals																					
7699999	Total - Issuer Obligations.....					3,989,922,150	XXX	4,014,268,460	3,764,220,211	3,899,973,887	2,711,062	(21,947,361)	0	(8,747,948)	XXX	XXX	XXX	38,096,429	115,467,841	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities.....					1,092,806,895	XXX	1,110,896,055	1,066,394,358	1,088,049,322	0	(5,691,321)	0	0	XXX	XXX	XXX	5,176,277	31,426,932	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities.....					34,218,282	XXX	34,755,324	33,584,812	34,131,935	0	(11,379)	0	0	XXX	XXX	XXX	65,086	1,132,256	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities.....					70,021,003	XXX	70,026,928	69,178,133	69,589,708	0	(156,368)	0	0	XXX	XXX	XXX	200,943	1,443,182	XXX	XXX
8099999	Total - SVO Identified Funds.....					4,407,398	XXX	4,479,088	50,406	4,479,088	73,990	0	0	0	XXX	XXX	XXX	15,955	119,714	XXX	XXX
8299999	Total - Unaffiliated Bank Loans.....					14,213,188	XXX	14,209,621	14,446,773	14,055,461	(56,007)	21,197	0	0	XXX	XXX	XXX	0	252,120	XXX	XXX
8399999	Grand Total - Bonds.....					5,205,588,916	XXX	5,248,635,476	4,947,874,693	5,110,279,401	2,729,045	(27,785,232)	0	(8,747,948)	XXX	XXX	XXX	43,554,690	149,842,045	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
000361	10	5	AAR CORP		24,127,000	1,088,128	45.100	1,088,128	904,897		6,297		195,977		195,977		08/28/2019	
001055	10	2	AFLAC INC		14,451,000	764,458	52.900	764,458	766,266		2,991		(1,808)		(1,808)		12/11/2019	
00130H	10	5	AES CORP		34,069,000	677,973	19.900	677,973	563,842		9,301		114,131		114,131		06/27/2019	
00206R	10	2	AT&T INC		1,299,047,000	50,766,757	39.080	50,766,757	27,681,651		2,607,574		13,490,730		13,490,730		12/11/2019	
002824	10	0	ABBOTT LABS		351,331,000	30,516,611	86.860	30,516,611	4,583,231		442,501		4,989,340		4,989,340		10/24/2019	
00287Y	10	9	ABBVIE INC		5,109,000	452,351	88.540	452,351	354,333		8,469		98,018		98,018		07/18/2019	
00724F	10	1	ADOBE SYS INC		140,000,000	46,173,400	329.810	46,173,400	10,906,325				14,499,800		14,499,800		03/10/2016	
00751Y	10	6	ADVANCE AUTO PARTS		241,000	38,599	160.160	38,599	39,364	14			(765)		(765)		11/18/2019	
00846U	10	1	AGILENT TECHNOLOGIES INC		16,000,000	1,364,960	85.310	1,364,960	994,606	2,880	10,496		285,600		285,600		05/16/2018	
00971T	10	1	AKAMAI TECHNOLOGIES		3,006,000	259,658	86.380	259,658	238,767				20,892		20,892		06/27/2019	
011659	10	9	ALASKA AIR GROUP INC		20,500,000	1,388,875	67.750	1,388,875	1,287,200		28,193		133,656		133,656		05/17/2019	
012653	10	1	ALBEMARLE CORP		1,974,000	144,181	73.040	144,181	136,703	725	725		7,478		7,478		08/20/2019	
013872	10	6	ALCOA CORP		31,078,000	668,488	21.510	668,488	668,488				548,768	712,091	(163,323)		01/10/2019	
015351	10	9	ALEXION PHARMACEUTICALS I		96,258,000	10,410,303	108.150	10,410,303	9,828,743				581,560		581,560		10/23/2019	
016255	10	1	ALIGN TECHNOLOGY INC		42,737,000	11,925,332	279.040	11,925,332	7,662,339				4,262,993		4,262,993		12/11/2019	
018802	10	8	ALLIANT ENERGY CORP		27,911,000	1,527,290	54.720	1,527,290	1,187,895		39,634		348,050		348,050		10/17/2018	
020002	10	1	ALLSTATE CORP		8,001,000	899,712	112.450	899,712	801,300	4,001	4,001		98,412		98,412		06/27/2019	
02079K	10	7	ALPHABET INC		125,038,000	167,178,307	1,337.020	167,178,307	50,648,437				37,490,380		37,490,380		12/11/2019	
02079K	30	5	ALPHABET INC		24,790,000	33,203,478	1,339.390	33,203,478	4,972,680				7,209,360		7,209,360		10/24/2019	
02209S	10	3	ALTRIA GROUP INC		504,414,000	25,175,303	49.910	25,175,303	8,338,870	423,708	1,608,828		278,004		278,004		06/27/2019	
023135	10	6	AMAZON COM INC		95,400,000	176,283,936	1,847.840	176,283,936	63,153,682				32,394,316		32,394,316		12/11/2019	
024835	10	0	AMERICAN CAMPUS COMMUNITIES		26,926,000	1,266,330	47.030	1,266,330	1,118,060		43,514		130,713		130,713		09/04/2019	
025816	10	9	AMERICAN EXPRESS		143,422,000	17,854,605	124.490	17,854,605	18,032,895		1,471		(178,290)		(178,290)		12/20/2019	
025932	10	4	AMERICAN FINL GROUP INC		11,682,000	1,280,931	109.650	1,280,931	643,802		57,826		221,224		221,224		01/10/2019	
026874	78	4	AMERN INTL GROUP INC		285,000	14,629	51.330	14,629	15,328	91			(699)		(699)		11/18/2019	
03027X	10	0	AMERICAN TOWER CORP		157,898,000	36,288,118	229.820	36,288,118	5,141,182	159,477	554,754		11,172,086		11,172,086		06/27/2019	
03064D	10	8	AMERICOLD RLTY TR		29,724,000	1,042,123	35.060	1,042,123	1,008,627	5,945	8,888		33,497		33,497		11/20/2019	
03073E	10	5	AMERISOURCEBERGEN CORP		2,735,000	232,530	85.020	232,530	236,292		53		(3,763)		(3,763)		12/11/2019	
03076C	10	6	AMERIPRISE FINANCIAL		1,250,000	208,225	166.580	208,225	180,050		2,425		28,175		28,175		06/27/2019	
031162	10	0	AMGEN INC		2,565,000	618,345	241.070	618,345	479,885		6,986		138,460		138,460		12/11/2019	
036752	10	3	ANTHEM INC		2,061,000	622,484	302.030	622,484	559,636		2,498		62,848		62,848		11/18/2019	
037833	10	0	APPLE COMPUTER		979,423,000	287,607,564	293.650	287,607,564	10,965,737		2,947,253		132,148,840		132,148,840		12/11/2019	
038222	10	5	APPLIED MATERIALS		3,772,000	230,243	61.040	230,243	211,874		792		18,369		18,369		11/18/2019	
03965L	10	0	ARCONIC INC		12,205,000	375,548	30.770	375,548	340,340		216		35,208		35,208		12/11/2019	
045487	10	5	ASSOCIATED BANC CORP		63,490,000	1,399,320	22.040	1,399,320	1,032,086		33,822		114,189		114,189		11/26/2019	
053015	10	3	AUTOMATIC DATA PROCESSING INC		80,951,000	13,802,146	170.500	13,802,146	378,016	73,665	251,151		3,120,406		3,120,406		11/18/2019	
053332	10	2	AUTOZONE INC		395,000	470,567	1,191.310	470,567	428,216						0		06/27/2019	
053807	10	3	AVNET INC		12,427,000	527,402	42.440	527,402	551,240		10,125		78,787		78,787		04/11/2018	
055622	10	4	BP AMOCO PLC		320,000,000	12,076,800	37.740	12,076,800	13,310,734		780,800		(1,233,934)		(1,233,934)		02/06/2019	
058498	10	6	BALL CORP		5,238,000	338,741	64.670	338,741	353,036		444		(14,294)		(14,294)		12/11/2019	
060505	10	4	BANKAMERICA CORP NEW		2,256,853,000	79,486,363	35.220	79,486,363	22,704,438	409,674	1,395,859		23,670,989		23,670,989		09/05/2019	

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
06652K 10 3	BANKUNITED INC.	40,740,000	1,489,454	36.560	1,489,454	1,597,626	1,489,454	1,597,626		31,500		244,471		244,471		11/01/2019		
071813 10 9	BAXTER INTL INC.	2,412,000	201,691	83.620	201,691	196,574	201,691	196,574	531	267		5,118		5,118		11/18/2019		
077454 10 6	BELDEN INC.	17,468,000	960,740	55.000	960,740	836,574	960,740	836,574	800	443		124,166		124,166		12/20/2019		
084670 70 2	BERKSHIRE HATHAWAY INC DE	269,840,000	61,118,760	226.500	61,118,760	24,022,418	61,118,760	24,022,418				5,932,310		5,932,310		12/11/2019		
086516 10 1	BEST BUY INC.	2,847,000	249,967	87.800	249,967	197,943	249,967	197,943	1,424	605		52,024		52,024		10/24/2019		
09062X 10 3	BIOGEN IDEC INC.	43,252,000	12,834,166	296.730	12,834,166	9,290,226	12,834,166	9,290,226				(108,506)		(108,506)		10/24/2019		
092113 10 9	BLACK HILLS CORP.	11,206,000	880,119	78.540	880,119	759,710	880,119	759,710		22,972		176,607		176,607		08/22/2018		
094235 10 8	BLOOMIN BRANDS INC.	49,219,000	1,086,263	22.070	1,086,263	866,555	1,086,263	866,555		17,090		206,708		206,708		10/31/2019		
097023 10 5	BOEING CO.	119,200,000	38,830,592	325.760	38,830,592	4,024,120	38,830,592	4,024,120		979,824		388,592		388,592		06/12/2018		
09857L 10 8	BOOKING HOLDINGS INC.	14,895,000	30,590,308	2,053.730	30,590,308	19,431,163	30,590,308	19,431,163				4,886,372		4,886,372		06/27/2019		
099724 10 6	BORGWARNER INC.	2,375,000	103,028	43.380	103,028	98,875	103,028	98,875		730		4,153		4,153		10/24/2019		
101121 10 1	BOSTON PROPERTIES	609,000	83,957	137.860	83,957	77,947	83,957	77,947	597	579		6,010		6,010		08/20/2019		
101137 10 7	BOSTON SCIENTIFIC CORP.	327,000,000	14,786,940	45.220	14,786,940	12,191,606	14,786,940	12,191,606				2,595,334		2,595,334		05/06/2019		
110122 10 8	BRISTOL MYERS SQUIBB CO.	257,715,000	16,542,726	64.190	16,542,726	9,559,970	16,542,726	9,559,970		412,016		3,067,339		3,067,339		11/21/2019		
11135F 10 1	BROADCOM LTD.	135,602,000	42,852,944	316.020	42,852,944	1,461,207	42,852,944	1,461,207	440,707	1,429,193		8,339,553		8,339,553		09/19/2019		
117043 10 9	BRUNSWICK CORP.	20,169,000	1,209,737	59.980	1,209,737	938,774	1,209,737	938,774		7,915		270,962		270,962		10/09/2019		
12504L 10 9	CBRE GROUP INC.	6,711,000	411,317	61.290	411,317	341,187	411,317	341,187				70,130		70,130		06/27/2019		
12514G 10 8	CDW CORP.	315,000	44,995	142.840	44,995	39,084	44,995	39,084		120		5,910		5,910		10/24/2019		
125269 10 0	CF INDS HLDGS INC.	6,252,000	298,470	47.740	298,470	294,782	298,470	294,782		3,751		3,689		3,689		06/27/2019		
12541W 20 9	C H ROBINSON WLDWIDE	5,810,000	454,342	78.200	454,342	469,730	454,342	469,730	2,963	1,843		(15,388)		(15,388)		11/18/2019		
125523 10 0	CIGNA CORP.	118,000,000	24,129,820	204.490	24,129,820	19,169,330	24,129,820	19,169,330				4,960,491		4,960,491		11/05/2019		
126408 10 3	CSX CORP.	10,389,000	751,748	72.360	751,748	766,794	751,748	766,794		4,987		(15,046)		(15,046)		07/18/2019		
126650 10 0	CVS CORP.	528,745,000	39,280,466	74.290	39,280,466	7,145,497	39,280,466	7,145,497		1,047,275		4,705,733		4,705,733		11/18/2019		
127097 10 3	CABOT OIL & GAS CORP.	1,996,000	34,750	17.410	34,750	45,249	34,750	45,249		379		(10,499)		(10,499)		06/27/2019		
131193 10 4	CALLAWAY GOLF CO.	38,948,000	825,698	21.200	825,698	618,151	825,698	618,151		740		207,547		207,547		08/20/2019		
133131 10 2	CAMDEN PPTY TR.	12,480,000	1,324,128	106.100	1,324,128	1,134,162	1,324,128	1,134,162	9,984	39,562		225,264		225,264		07/10/2018		
14149Y 10 8	CARDINAL HEALTH INC.	2,522,000	127,563	50.580	127,563	111,053	127,563	111,053	1,213	1,213		16,510		16,510		08/20/2019		
144285 10 3	CARPENTER TECHNOLOGY	18,076,000	899,823	49.780	899,823	884,571	899,823	884,571		8,612		15,253		15,253		10/18/2019		
149123 10 1	CATERPILLAR INC DEL	79,693,000	11,769,062	147.680	11,769,062	3,748,413	11,769,062	3,748,413		296,870		1,634,650		1,634,650		08/20/2019		
150870 10 3	CELANESE CORP.	2,118,000	260,768	123.120	260,768	259,650	260,768	259,650				1,119		1,119		12/11/2019		
15189T 10 7	CENTERPOINT ENERGY	9,471,000	258,274	27.270	258,274	245,961	258,274	245,961		2,723		12,313		12,313		11/18/2019		
156700 10 6	CENTURYLINK INC.	15,319,000	202,364	13.210	202,364	178,466	202,364	178,466		7,660		23,898		23,898		06/27/2019		
156727 10 9	CERENCE INC.	9,619,000	217,678	22.630	217,678	170,260	217,678	170,260				47,418		47,418		10/01/2019		
156782 10 4	CERNER CORP.	5,176,000	379,867	73.390	379,867	351,143	379,867	351,143	932			28,723		28,723		11/18/2019		
16119P 10 8	CHARTER COMMUNICATIO	2,193,000	1,063,780	485.080	1,063,780	859,209	1,063,780	859,209				204,571		204,571		07/18/2019		
166764 10 0	CHEVRONTXACO CORP.	680,666,000	82,027,060	120.510	82,027,060	26,509,755	82,027,060	26,509,755	48,792	3,149,894		7,781,868		7,781,868		09/19/2019		
169656 10 5	CHIPOTLE MEXICAN GRILL	22,000	18,416	837.110	18,416	15,931	18,416	15,931				2,486		2,486		06/27/2019		
171340 10 2	CHURCH & DWIGHT INC.	4,654,000	327,362	70.340	327,362	323,088	327,362	323,088				4,274		4,274		12/11/2019		
171798 10 1	CIMAREX ENERGY CO.	6,817,000	357,824	52.490	357,824	493,099	357,824	493,099		5,063		(135,275)		(135,275)		04/12/2019		
17275R 10 2	CISCO SYSTEMS INC.	1,016,979,000	48,774,313	47.960	48,774,313	16,157,706	48,774,313	16,157,706		1,384,004		4,474,696		4,474,696		08/20/2019		
172908 10 5	CINTAS CORP.	2,239,000	602,470	269.080	602,470	568,719	602,470	568,719		2,907		33,751		33,751		12/11/2019		

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
172967	42	4			505,270,000	40,366,020	79.890	40,366,020	18,598,468		906,238		13,189,857		13,189,857		10/16/2019	
174610	10	5			1,347,000	54,702	40.610	54,702	45,489		747		9,212		9,212		08/20/2019	
189054	10	9			1,885,000	289,423	153.540	289,423	287,637		3,521		1,786		1,786		11/18/2019	
191216	10	0			1,207,509,000	66,835,623	55.350	66,835,623	6,349,741	12,900	1,920,324		9,603,489		9,603,489		11/18/2019	
192446	10	2			675,000,000	41,863,500	62.020	41,863,500	33,488,819		540,000		(985,500)		(985,500)		12/02/2016	
194162	10	3			240,438,000	16,551,752	68.840	16,551,752	2,523,447		401,274		2,160,264		2,160,264		11/18/2019	
20030N	10	1			1,053,644,000	47,382,371	44.970	47,382,371	18,580,801		856,313		11,391,362		11,391,362		12/11/2019	
200340	10	7			19,993,000	1,434,498	71.750	1,434,498	893,083		36,313		49,082		49,082		09/26/2019	
204166	10	2			24,223,000	1,081,315	44.640	1,081,315	1,303,742				(240,441)		(240,441)		11/01/2019	
20825C	10	4			10,355,000	673,386	65.030	673,386	624,971		7,507		48,415		48,415		07/18/2019	
216648	40	2			1,200,000	385,548	321.290	385,548	397,896		36		(12,348)		(12,348)		06/27/2019	
21676P	10	3			16,024,000	531,356	33.160	531,356	531,356				405,065	770,992	(365,927)		09/04/2019	
22052L	10	4			994,250,660	29,390,050	29.560	29,390,050	27,255,108		145,209		2,134,941	1,600,381	534,560		12/19/2019	
22160K	10	5			32,174,000	9,456,582	293.920	9,456,582	3,933,655		78,120		2,792,317		2,792,317		12/11/2019	
222070	20	3			2,064,000	23,220	11.250	23,220	18,387	258	258		4,833		4,833		08/20/2019	
222795	50	2			29,365,000	1,209,838	41.200	1,209,838	1,096,003		14,729		113,835		113,835		09/24/2019	
22822V	10	1			77,500,000	11,016,625	142.150	11,016,625	4,877,849		93,000		2,597,800		2,597,800		12/01/2016	
229663	10	9			43,524,000	1,370,136	31.480	1,370,136	1,333,772		14,363		121,432		121,432		10/17/2018	
231021	10	6			2,914,000	521,489	178.960	521,489	490,310		7,641		31,180		31,180		06/27/2019	
232806	10	9			45,257,000	1,055,846	23.330	1,055,846	390,975		4,978		480,177		480,177		02/25/2016	
235825	20	5			67,561,000	1,229,610	18.200	1,229,610	1,116,831				112,779		112,779		10/29/2019	
237194	10	5			3,062,000	333,789	109.010	333,789	372,186				(38,397)		(38,397)		06/27/2019	
244199	10	5			82,000,000	14,207,320	173.260	14,207,320	155,156		62,320		1,975,380		1,975,380		08/19/1971	
247361	70	2			5,701,000	333,394	58.480	333,394	323,996		4,384		9,399		9,399		11/18/2019	
25179M	10	3			135,000,000	3,505,950	25.970	3,505,950	2,614,327		30,771		463,050		463,050		02/17/2016	
254687	10	6			257,253,000	37,206,501	144.630	37,206,501	1,588,739		226,383		8,955,942		8,955,942		06/27/2019	
254709	10	8			2,813,000	238,599	84.820	238,599	218,289				20,310		20,310		06/27/2019	
25470F	30	2			10,972,000	334,536	30.490	334,536	301,291				33,245		33,245		06/27/2019	
256677	10	5			109,000	17,002	155.980	17,002	17,434				(432)		(432)		11/18/2019	
256746	10	8			1,315,000	123,676	94.050	123,676	142,748				(19,072)		(19,072)		11/18/2019	
260003	10	8			198,000	22,821	115.260	22,821	19,513		194		3,309		3,309		06/27/2019	
260557	10	3			112,037,000	6,131,785	54.730	6,131,785	4,566,697		228,774		1,565,088		1,565,088		07/18/2019	
262037	10	4			16,330,000	766,040	46.910	766,040	776,503				275,650		275,650		10/17/2018	
26614N	10	2			134,521,000	8,636,248	64.200	8,636,248	9,021,406		26,256		(385,158)		(385,158)		12/19/2019	
269246	40	1			3,136,000	142,280	45.370	142,280	141,120		878		1,160		1,160		06/27/2019	
27616P	10	3			38,115,000	904,469	23.730	904,469	700,833		9,910		203,636		203,636		07/18/2019	
278642	10	3			10,897,000	393,491	36.110	393,491	424,730				(31,239)		(31,239)		11/18/2019	
278865	10	0			91,800,000	17,716,482	192.990	17,716,482	483,542		43,146		4,189,752		4,189,752		03/31/1994	
28176E	10	8			1,135,000	264,784	233.290	264,784	233,043				41,741		41,741		12/11/2019	
285512	10	9			3,413,000	366,932	107.510	366,932	340,749				26,182		26,182		12/11/2019	
292104	10	6			48,715,000	680,061	13.960	680,061	785,324		5,115		(13,153)		(13,153)		10/12/2018	
29275Y	10	2			15,487,000	1,158,892	74.830	1,158,892	989,718		2,710		35,329		35,329		06/07/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
30034W	10	6	EVERGY INC.....		18,050.000	1,174,875	.65.090	1,174,875	1,162,157		13,306		12,718		12,718		12/11/2019	
30063P	10	5	EXACT SCIENCES CORP.....		122,000.000	11,282,560	.92.480	11,282,560	10,084,240				1,198,320		1,198,320		11/21/2019	
30161N	10	1	EXELON CORP.....		12,412.000	565,863	.45.590	565,863	552,903				12,960		12,960		12/11/2019	
30212P	30	3	EXPEDIA GROUP INC.....		2,215.000	239,530	108.140	239,530	305,522		753		(65,992)		(65,992)		10/24/2019	
30225T	10	2	EXTRA SPACE STORAGE.....		1,846.000	194,975	105.620	194,975	207,946		1,162		(12,972)		(12,972)		12/11/2019	
30231G	10	2	EXXON MOBIL CORPORATION.....		1,272,351.265	88,784,671	.69.780	88,784,671	19,413,023		4,326,626		1,854,372		1,854,372		10/24/2019	
30303M	10	2	FACEBOOK INC.....		571,609.000	117,322,747	205.250	117,322,747	44,826,748				41,583,275		41,583,275		12/11/2019	
31428X	10	6	FEDEX CORP.....		91,000.000	13,760,110	151.210	13,760,110	5,205,160		82,160	236,600	(920,920)		(920,920)		08/31/2010	
316773	10	0	FIFTH THIRD BANCORP.....		24,551.000	754,698	30.740	754,698	671,740		5,892	5,478	82,958		82,958		10/24/2019	
31847R	10	2	FIRST AMERICAN CORP.....		14,210.000	828,727	58.320	828,727	508,735			23,475	194,393		194,393		11/21/2019	
339041	10	5	FLEETCOR TECHNOLOG.....		1,909.000	549,257	287.720	549,257	555,054				(5,797)		(5,797)		12/11/2019	
344849	10	4	FOOT LOCKER INC.....		21,905.000	854,076	38.990	854,076	941,665		1,674		(87,589)		(87,589)		12/11/2019	
345370	86	0	FORD MTR CO DEL.....		16,381.000	152,343	9.300	152,343	150,962		1,582		1,381		1,381		11/18/2019	
34959E	10	9	FORTINET INC.....		2,845.000	303,732	106.760	303,732	218,382				85,350		85,350		06/27/2019	
35137L	10	5	FOX CORP CLASS A.....		445,566.000	16,517,132	37.070	16,517,132	15,971,587		92,904		545,544		545,544		09/06/2019	
35137L	20	4	FOX CORPORATION.....		2,260.000	82,264	36.400	82,264	80,818		520		1,446		1,446		06/27/2019	
354613	10	1	FRANKLIN RES INC.....		7,171.000	186,303	25.980	186,303	224,190		1,936	1,864	(37,887)		(37,887)		09/19/2019	
369550	10	8	GENERAL DYNAMICS.....		2,828.000	498,718	176.350	498,718	528,322				(29,604)		(29,604)		11/18/2019	
369604	10	3	GENERAL ELEC CO.....		1,837,322.000	20,504,514	11.160	20,504,514	7,218,119		18,373	51,446	4,728,364		4,728,364		12/11/2019	
370334	10	4	GENERAL MILLS INC.....		4,605.000	246,644	53.560	246,644	249,088			1,859	(2,444)		(2,444)		11/18/2019	
37045V	10	0	GENERAL MOTORS.....		6,602.000	241,633	36.600	241,633	251,617		45,033	2,509	(9,984)		(9,984)		09/19/2019	
375558	10	3	GILEAD SCIENCES.....		367,452.000	23,877,031	64.980	23,877,031	5,976,866		337,902	889,424	860,563		860,563		11/18/2019	
37940X	10	2	GLOBAL PAYMENTS INC.....		153.000	27,932	182.560	27,932	27,512		30		420		420		11/18/2019	
38141G	10	4	GOLDMAN SACHS GROUP INC.....		74,000.000	17,014,820	229.930	17,014,820	6,837,725		347,819	273,800	4,653,120		4,653,120		09/05/2019	
388689	10	1	GRAPHIC PACKAGING HLDG CO.....		64,142.000	1,067,964	16.650	1,067,964	602,848		4,811	19,243	385,493		385,493		06/29/2016	
40412C	10	1	HCA HOLDINGS INC.....		321.000	47,447	147.810	47,447	43,049		815	128	4,398		4,398		06/27/2019	
40434L	10	5	HEWLETT PACKARD.....		9,273.000	190,560	20.550	190,560	192,415		1,634	1,486	(1,855)		(1,855)		06/27/2019	
405217	10	0	HAIN CELESTIAL GROUP.....		47,076.000	1,221,858	25.955	1,221,858	974,432				247,425		247,425		08/28/2019	
410345	10	2	HANESBRANDS INC.....		3,410.000	50,639	14.850	50,639	54,275		512		(3,636)		(3,636)		10/24/2019	
410867	10	5	THE HANOVER INS GRP.....		5,830.000	796,786	136.670	796,786	358,812		3,790	41,685	116,017		116,017		10/09/2014	
416515	10	4	HARTFORD FINANCIAL SVCS GRP.....		10,060.000	611,346	60.770	611,346	571,205		2,546	2,313	40,141		40,141		12/11/2019	
419879	10	1	HAWAIIAN HOLDINGS.....		31,854.000	933,004	29.290	933,004	925,904		15,290		360,787	280,017	80,770		01/10/2019	
423452	10	1	HELMERICH & PAYNE.....		2,981.000	135,427	45.430	135,427	127,744			2,623	7,682		7,682		10/24/2019	
427866	10	8	THE HERSHEY COMPANY.....		1,853.000	272,354	146.980	272,354	259,095			2,426	13,259		13,259		10/24/2019	
42809H	10	7	HESS CORPORATION.....		232,100.000	15,506,601	66.810	15,506,601	10,120,846		58,025	232,100	6,106,551		6,106,551		11/01/2016	
42824C	10	9	HEWLETT PACKARD.....		4,080.000	64,709	15.860	64,709	60,616		490		4,093		4,093		09/19/2019	
43300A	20	3	HILTON WRLDWDE HLDGS.....		2,719.000	301,564	110.910	301,564	261,257		408	223	40,307		40,307		09/19/2019	
436106	10	8	HOLLYFRONTIER CORP.....		19,585.000	993,155	50.710	993,155	1,002,614			3,121	(9,458)		(9,458)		12/11/2019	
436440	10	1	HOLOGIC INC.....		3,179.000	165,976	52.210	165,976	151,702				14,274		14,274		06/27/2019	
437076	10	2	HOME DEPOT INC.....		314,589.000	68,699,946	218.380	68,699,946	24,839,304			1,690,721	14,361,991		14,361,991		10/24/2019	
438516	10	6	HONEYWELL INTL INC.....		259,671.000	45,961,767	177.000	45,961,767	8,918,507			863,408	11,469,069		11,469,069		09/19/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
44107P	10	4	HOST HOTELS & RESRTS.....		39,101.000	725,324	18.550	725,324	704,600	1,955	7,820		20,724		20,724		06/27/2019	
44157R	10	9	HOUGHTON MIFFLIN CO.....		71,674.000	447,963	6.250	447,963	447,963				116,732	303,802	(187,070)		12/03/2018	
443320	10	6	HUB GROUP INC.....		14,560.000	746,782	51.290	746,782	648,296				98,487		98,487		11/04/2019	
446413	10	6	HUNTINGTON INGALLS INDS I.....		461.000	115,656	250.880	115,656	100,786		475		14,869		14,869		10/24/2019	
45168D	10	4	IDEXX LABS CORP.....		213.000	55,621	261.130	55,621	53,929				1,692		1,692		12/11/2019	
458140	10	0	INTEL CORP.....		364,754.000	21,830,527	59.850	21,830,527	1,245,796		441,226		4,659,348		4,659,348		12/11/2019	
45866F	10	4	INTER CONTINENTAL EX.....		2,119.000	196,113	92.550	196,113	197,831	583			(1,718)		(1,718)		10/24/2019	
459200	10	1	INTERNATIONAL BUSINESS MACHS.....		5,013.000	671,943	134.040	671,943	683,708		9,171		(11,766)		(11,766)		12/11/2019	
461202	10	3	INTUIT, INC.....		4,611.000	1,207,759	261.930	1,207,759	1,189,638		4,611		18,121		18,121		06/27/2019	
46120E	60	2	INTUITIVE SURGICAL INC.....		27,000.000	15,961,050	591.150	15,961,050	137,108				3,030,210		3,030,210		05/21/2004	
46625H	10	0	JP MORGAN CHASE & CO.....		889,979.000	124,063,073	139.400	124,063,073	25,848,762		2,919,295		37,115,471		37,115,471		12/11/2019	
469814	10	7	JACOBS ENGR GROUP.....		3,015.000	270,837	89.830	270,837	257,144		328		13,693		13,693		12/11/2019	
478160	10	4	JOHNSON & JOHNSON.....		751,088.000	109,561,207	145.870	109,561,207	28,600,028		2,694,882		12,134,858		12,134,858		12/19/2019	
485170	30	2	KANSAS CITY SOUTHERN.....		338.000	51,768	153.160	51,768	51,428	135			341		341		12/11/2019	
487836	10	8	KELLOGG CO.....		1,508.000	104,293	69.160	104,293	81,147		1,656		23,146		23,146		10/24/2019	
488401	10	0	KEMPER CORPORATION.....		14,754.000	1,143,435	77.500	1,143,435	1,059,689		8,712		82,211		82,211		12/06/2019	
489170	10	0	KENNAMETAL INC.....		25,871.000	954,381	36.890	954,381	941,359		12,826		13,022		13,022		09/17/2019	
49338L	10	3	KEYSIGHT TECHNOLOGIES INC.....		3,542.000	363,515	102.630	363,515	332,840				30,676		30,676		12/11/2019	
494368	10	3	KIMBERLY CLARK CORP.....		6,863.000	944,006	137.550	944,006	918,172	7,069	3,363		25,834		25,834		11/18/2019	
499049	10	4	KNIGHT-SWIFT TRANSPORATION.....		23,305.000	835,251	35.840	835,251	837,443	1,196			(2,192)		(2,192)		12/11/2019	
501242	10	1	KULICKE & SOFFA INDS.....		44,098.000	1,199,466	27.200	1,199,466	905,653	5,292	13,051		286,069		286,069		08/14/2019	
512807	10	8	LAM RESEARCH CORP.....		1,359.000	397,372	292.400	397,372	359,261	1,563	630		38,110		38,110		11/18/2019	
517834	10	7	LAS VEGAS SANDS CORP.....		1,293.000	89,269	69.040	89,269	80,305	996			8,964		8,964		11/18/2019	
518439	10	4	ESTEE LAUDER CO.....		483.000	99,759	206.540	99,759	97,783		440		1,975		1,975		08/20/2019	
521865	20	4	LEAR CORP.....		8,230.000	1,129,156	137.200	1,129,156	735,034	6,173	18,255		125,086		125,086		08/30/2019	
526057	10	4	LENNAR CORP.....		219,795.000	12,262,363	55.790	12,262,363	3,214,603		35,167		3,657,389		3,657,389		02/16/2018	
532457	10	8	LILLY (ELI) & CO.....		4,272.000	561,469	131.430	561,469	471,995		5,511		89,474		89,474		07/18/2019	
539830	10	9	LOCKHEED MARTIN CORP.....		1,436.000	559,150	389.380	559,150	515,668	3,446	3,159		43,482		43,482		06/27/2019	
548661	10	7	LOWES COS INC.....		314,000.000	37,604,640	119.760	37,604,640	7,673,282	141,683	545,733		7,580,142		7,580,142		11/01/2019	
55261F	10	4	M & T BK CORP.....		1,057.000	179,426	169.750	179,426	178,348	1,163	1,057		1,078		1,078		06/27/2019	
55303A	10	5	MGM GROWTH PROPRTIE.....		39,102.000	1,210,989	30.970	1,210,989	1,107,253	18,378	65,733		149,281		149,281		08/30/2019	
55345K	10	3	MRC GLOBLAL.....		51,083.000	696,772	13.640	696,772	786,381				76,320		76,320		10/17/2019	
55354G	10	0	MSCI INC.....		462.000	119,279	258.180	119,279	107,002		314		12,277		12,277		08/20/2019	
565849	10	6	MARATHON OIL CORP.....		9,425.000	127,992	13.580	127,992	111,093		471		16,898		16,898		11/18/2019	
56585A	10	2	MARATHON PETROLEUM.....		2,521.000	151,890	60.250	151,890	162,162		1,336		(10,272)		(10,272)		11/18/2019	
57060D	10	8	MARKETAXESS HLDGS.....		307.000	116,387	379.110	116,387	105,866		157		10,521		10,521		09/19/2019	
573284	10	6	MARTIN MARIETTA MATERIALS.....		2,049.000	572,982	279.640	572,982	540,142	1,127	259		32,840		32,840		10/24/2019	
575385	10	9	MASONITE CORP.....		19,773.000	1,427,808	72.210	1,427,808	1,035,062				392,746		392,746		10/09/2019	
57636Q	10	4	MASTERCARD INC.....		154,651.000	46,177,242	298.590	46,177,242	4,258,549		201,070		16,665,319		16,665,319		06/27/2019	
57776J	10	0	MAXLINEAR INC.....		41,438.000	879,314	21.220	879,314	765,837				134,728		134,728		08/12/2019	
580135	10	1	MCDONALD'S CORP.....		214,509.000	42,389,123	197.610	42,389,123	3,761,144	5,943	1,007,984		4,219,308		4,219,308		09/19/2019	
58155Q	10	3	MCKESSON CORP.....		263.000	36,378	138.320	36,378	38,106	108			(1,728)		(1,728)		09/19/2019	

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
58933Y 10 5	MERCK & CO INC.....			378,062.000	34,384,739	90.950	34,384,739	12,047,236	330,963	806,153		5,381,710		5,381,710		09/05/2019	
59156R 10 8	METLIFE INC.....			4,710.000	240,069	50.970	240,069	225,388		3,351		14,680		14,680		08/20/2019	
592688 10 5	METTLER TOLEDO INTL.....			265.000	210,219	793.280	210,219	176,490				33,729		33,729		08/20/2019	
59408Q 10 6	MICHAELS COS INC.....			53,576.000	433,430	8.090	433,430	433,430				183,766	475,755	(291,989)		11/08/2018	
594918 10 4	MICROSOFT.....			1,889,126.000	297,915,170	157.700	297,915,170	4,923,444		3,538,992		105,001,387		105,001,387		12/11/2019	
595017 10 4	MICROCHIP TECHNOLOGY INC.....			1,031.000	107,966	104.720	107,966	92,110		378		15,856		15,856		08/20/2019	
595112 10 3	MICRON TECHNOLOGY INC.....			526.000	28,288	53.780	28,288	25,319				2,969		2,969		11/18/2019	
60855R 10 0	MOLINA HEALTHCARE INC.....			8,505.000	1,154,043	135.690	1,154,043	382,748				166,413		166,413		09/17/2019	
60871R 20 9	MOLSON COORS BREWING.....			2,708.000	145,961	53.900	145,961	138,246				7,715		7,715		12/11/2019	
609207 10 5	MONDELEX INTL INC NPV A.....			535,086.000	29,472,537	55.080	29,472,537	12,120,570	152,500	569,722		8,050,369		8,050,369		08/20/2019	
61174X 10 9	MONSTER BEVERAGE CRP.....			2,503.000	159,066	63.550	159,066	150,876				8,189		8,189		10/24/2019	
615369 10 5	MOODYS CORP.....			1,208.000	286,791	237.410	286,791	255,071		879		31,720		31,720		08/20/2019	
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....			40,000.000	2,044,800	51.120	2,044,800	1,012,056		52,000		458,800		458,800		01/20/2016	
62886E 10 8	NCR CORPORATION.....			43,499.000	1,529,425	35.160	1,529,425	993,060				525,468		525,468		08/17/2018	
629377 50 8	NRG ENERGY INC.....			7,373.000	293,077	39.750	293,077	261,889		347		31,187		31,187		12/11/2019	
64110L 10 6	NETFLIX INC.....			988.000	319,687	323.570	319,687	350,947				(31,259)		(31,259)		12/11/2019	
64115T 10 4	NETSCOUT SYSTEMS INC.....			37,840.000	910,809	24.070	910,809	1,016,614				16,650		16,650		09/06/2018	
651229 10 6	NEWELL RUBBERMAID INC.....			7,588.000	145,841	19.220	145,841	124,540		3,329		21,301		21,301		10/24/2019	
654106 10 3	NIKE INC -CL B.....			225,212.000	22,816,228	101.310	22,816,228	1,144,973	55,815	197,296		6,099,389		6,099,389		11/18/2019	
655044 10 5	NOBLE ENERGY INC.....			2,532.000	62,895	24.840	62,895	51,796		304		11,099		11,099		10/24/2019	
655844 10 8	NORFOLK SOUTHERN CORP.....			385.000	74,740	194.130	74,740	66,484		362		8,256		8,256		08/20/2019	
666807 10 2	NORTHROP GRUMMAN CORP.....			123,855.000	42,602,404	343.970	42,602,404	5,488,154		637,194		12,174,184		12,174,184		11/18/2019	
67020Y 10 0	NUANCE COMMUNICATIONS INC.....			76,955.000	1,372,108	17.830	1,372,108	1,092,110				504,311		504,311		02/28/2019	
670346 10 5	NUCOR CORP.....			1,053.000	59,263	56.280	59,263	57,473	424	421		1,790		1,790		06/27/2019	
67066G 10 4	NVIDIA CORP.....			394.000	92,708	235.300	92,708	75,053		93		17,655		17,655		11/18/2019	
67103H 10 7	O'REILLY AUTOMOTIVE.....			351.000	153,829	438.260	153,829	129,021				24,809		24,809		06/27/2019	
678026 10 5	OIL STS INTL INC.....			41,650.000	679,312	16.310	679,312	667,341				476,117	398,729	77,388		11/13/2019	
680223 10 4	OLD REPUBLIC INTL CORP.....			12,892.000	288,394	22.370	288,394	240,471		27,735		23,206		23,206		09/08/2017	
681919 10 6	OMNICOM GROUP INC.....			6,761.000	547,776	81.020	547,776	547,574	11,875	4,250		202		202		12/11/2019	
68268W 10 3	ONEMAIN HOLDINGS INC.....			20,402.000	859,944	42.150	859,944	557,159		61,206		353,737		353,737		01/10/2019	
68389X 10 5	ORACLE SYSTEMS.....			817,548.000	43,313,693	52.980	43,313,693	1,452,793		734,562		6,147,807		6,147,807		08/20/2019	
693475 10 5	PNC FINANCIAL SERVICES GROUP.....			105,000.000	16,761,150	159.630	16,761,150	5,814,626		441,000		4,485,600		4,485,600		11/07/2012	
69349H 10 7	PNM RESOURCES INC.....			16,581.000	840,823	50.710	840,823	259,435		19,234		159,509		159,509		09/01/2011	
698813 10 2	PAPA JOHNS INTL INC.....			18,581.000	1,173,390	63.150	1,173,390	833,068		7,792		340,322		340,322		08/26/2019	
700517 10 5	PARK HOTELS RESORTS.....			38,030.000	983,836	25.870	983,836	1,157,071	20,917	89,371		(4,183)		(4,183)		12/03/2018	
701094 10 4	PARKER HANFIFIN CORP.....			631.000	129,872	205.820	129,872	106,298		1,111		23,574		23,574		06/27/2019	
703481 10 1	PATTERSON-UTI ENERGY INC.....			59,585.000	625,643	10.500	625,643	625,643		9,534		303,377	317,894	(14,517)		01/11/2019	
70450Y 10 3	PAYPAL INC.....			289,021.000	31,263,402	108.170	31,263,402	9,481,545				6,864,316		6,864,316		06/27/2019	
713448 10 8	PEPSICO INC MTN.....			563,460.000	77,008,078	136.670	77,008,078	30,277,477	542,688	2,111,704		14,683,596		14,683,596		09/05/2019	
717081 10 3	PFIZER INC.....			889,556.000	34,852,804	39.180	34,852,804	9,689,051		1,258,244		(3,955,921)		(3,955,921)		11/18/2019	
718172 10 9	PHILIP MORRIS INT'L.....			411,774.000	35,037,850	85.090	35,037,850	17,903,155	481,776	1,871,664		7,504,592		7,504,592		09/19/2019	

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
718546	10	4	PHILLIPS 66		4,451,000	495,886	111.410	495,886	496,604		1,206		(718)		(718)		12/11/2019	
723484	10	1	PINNACLE WEST CAP		880,000	79,138	89.930	79,138	83,288		1,338		(4,149)		(4,149)		07/18/2019	
72352L	10	6	PINTEREST INC		413,000,000	7,698,320	18.640	7,698,320	10,192,592				(2,494,272)		(2,494,272)		11/01/2019	
74144T	10	8	T ROWE PRICE GRP		6,710,000	817,546	121.840	817,546	749,912	5,100	2,494		67,634		67,634		11/18/2019	
742718	10	9	PROCTER & GAMBLE CO		677,923,000	84,672,583	124.900	84,672,583	19,541,206		1,988,853		22,179,364		22,179,364		08/20/2019	
743315	10	3	PROGRESSIVE CORP		6,348,000	459,532	72.390	459,532	501,248		1,179		(41,716)		(41,716)		10/24/2019	
744573	10	6	PUBLIC SVC ENTERPRISE GRO		320,000,000	18,896,000	59.050	18,896,000	9,282,563	150,400	595,200		2,240,000		2,240,000		09/14/2018	
74460D	10	9	PUBLIC STORAGE		1,337,000	284,728	212.960	284,728	320,830	2,582			(36,103)		(36,103)		12/11/2019	
745867	10	1	PULTE HOMES INC		10,227,000	396,808	38.800	396,808	369,508	1,227	519		27,299		27,299		12/11/2019	
74733V	10	0	QEP RESOURCES INC		100,763,000	453,434	4.500	453,434	453,434		4,031		324,852	436,418	(111,566)		12/24/2018	
74736K	10	1	QORVO INC		1,425,000	165,628	116.230	165,628	147,698				17,930		17,930		11/18/2019	
747525	10	3	QUALCOMM INC		160,204,000	14,134,799	88.230	14,134,799	6,267,259		390,699		4,920,488		4,920,488		10/24/2019	
74762E	10	2	QUANTA SERVICES INC		29,157,000	1,186,981	40.710	1,186,981	753,473	1,458	4,665		309,356		309,356		11/17/2017	
749660	10	6	RPC INC		55,650,000	291,606	5.240	291,606	291,606		8,348		166,643	424,302	(257,659)		03/21/2018	
751212	10	1	RALPH LAUREN CORP		84,000	9,846	117.220	9,846	9,501	58	58		345		345		06/27/2019	
754730	10	9	RAYMOND JAMES FINANCIAL I		2,438,000	218,103	89.460	218,103	201,159	902	1,658		16,944		16,944		06/27/2019	
755111	50	7	RAYTHEON CO		40,000,000	8,789,600	219.740	8,789,600	3,856,364		147,800		2,655,600		2,655,600		06/29/2015	
758750	10	3	REGAL BELOIT CORP		8,178,000	700,119	85.610	700,119	554,656	2,453	9,486		127,250		127,250		11/10/2016	
759351	60	4	REINSURANCE GROUP AMER		9,743,000	1,588,694	163.060	1,588,694	821,175		25,332		222,433		222,433		08/11/2016	
760759	10	0	REPUBLIC SERVICES INC		2,654,000	237,878	89.630	237,878	229,392	1,075	1,075		8,486		8,486		09/19/2019	
778296	10	3	ROSS STORES INC		611,000	71,133	116.420	71,133	61,436	1,007	156		9,697		9,697		07/18/2019	
78409V	10	4	S&P GLOBAL INC		811,000	221,444	273.050	221,444	208,140		546		13,304		13,304		09/19/2019	
78486Q	10	1	SVB FINANCIAL GROUP		302,000	75,814	251.040	75,814	66,833				8,981		8,981		06/27/2019	
79466L	30	2	SALESFORCE COM INC		52,105,000	8,474,357	162.640	8,474,357	2,994,722				1,290,863		1,290,863		11/18/2019	
806407	10	2	HENRY SCHEIN INC		5,208,000	347,478	66.720	347,478	356,002				(8,524)		(8,524)		12/11/2019	
806857	10	8	SCHLUMBERGER LTD		625,011,200	25,125,450	40.200	25,125,450	18,213,656	503,056	1,244,460		2,563,774		2,563,774		06/27/2019	
808513	10	5	THE CHARLES SCHWAB		7,412,000	352,515	47.560	352,515	298,037		2,520		54,478		54,478		06/27/2019	
81211K	10	0	SEALED AIR CORP		22,644,000	901,911	39.830	901,911	829,985		12,936		71,926		71,926		09/18/2019	
816300	10	7	SELECTIVE INSURANCE GROUP		10,448,000	681,105	65.190	681,105	406,636		8,672		44,404		44,404		08/24/2016	
828806	10	9	SIMON PROPERTY GROUP		97,671,180	14,549,099	148.960	14,549,099	5,033,873		775,914		(1,785,015)		(1,785,015)		12/11/2019	
830566	10	5	SKECHERS U S A INC		19,805,000	855,378	43.190	855,378	532,926				402,099		402,099		12/27/2018	
830879	10	2	SKYWEST, INC		15,742,000	1,017,405	64.630	1,017,405	383,666	1,889	7,241		317,359		317,359		06/01/2017	
832696	40	5	JM SMUCKER CO		1,419,000	147,760	104.130	147,760	153,623		1,249		(5,863)		(5,863)		10/24/2019	
833034	10	1	SNAP-ON INC		1,578,000	267,313	169.400	267,313	257,987		3,203		9,326		9,326		06/27/2019	
842587	10	7	SOUTHERN CO		2,159,000	137,528	63.700	137,528	118,939		2,677		18,589		18,589		06/27/2019	
844741	10	8	SOUTHWEST AIRLS CO		2,588,000	139,700	53.980	139,700	131,341	466	466		8,359		8,359		06/27/2019	
844895	10	2	SOUTHWEST GAS CORP		7,420,000	563,697	75.970	563,697	377,959		15,990		(3,933)		(3,933)		04/20/2018	
848574	10	9	SPIRIT AEROSYSTEMS HLDGS		210,900,000	15,370,392	72.880	15,370,392	11,656,124	25,308	72,792		(964,594)		(964,594)		09/06/2019	
85254J	10	2	STAG INDL INC		44,370,000	1,400,761	31.570	1,400,761	1,224,904	5,287	63,412		296,835		296,835		05/29/2018	
855244	10	9	STARBUCKS CORP		168,188,000	14,787,089	87.920	14,787,089	4,289,306		244,490		3,799,055		3,799,055		10/24/2019	
85917A	10	0	STERLING BANCORP/DE		58,750,000	1,238,450	21.080	1,238,450	1,383,765		16,450		268,487		268,487		07/02/2018	
866674	10	4	SUN COMMUNITIES INC		7,717,000	1,158,322	150.100	1,158,322	671,902	6,334	22,301		373,426		373,426		06/13/2018	

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	or gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
87161C	50	1	SYNOVUS FINL CORP		35,200.000	1,379,840	39.200	1,379,840	1,058,380	10,560	35,462		217,260		217,260		07/18/2019	
87165B	10	3	SYNCHRONY FINL		3,790.000	136,478	36.010	136,478	133,505		616		2,973		2,973		12/11/2019	
871829	10	7	SYSCO CORP		3,268.000	279,545	85.540	279,545	230,231		2,549		49,314		49,314		06/27/2019	
872540	10	9	TJX COMPANIES INC		313,000.000	19,111,780	61.060	19,111,780	15,099,173		198,337		3,636,933		3,636,933		08/12/2019	
872590	10	4	T-MOBILE US INC		3,837.000	300,898	78.420	300,898	301,875				(978)		(978)		11/18/2019	
87305R	10	9	TTM TECHNOLOGIES INC		69,813.000	1,050,686	15.050	1,050,686	782,172				268,514		268,514		09/24/2019	
87612E	10	6	TARGET CORP		1,123.000	143,980	128.210	143,980	104,597		1,268		39,383		39,383		10/24/2019	
87724P	10	6	TAYLOR MORRISON JP		50,729.000	1,108,936	21.860	1,108,936	1,048,300				271,508		271,508		01/31/2019	
879369	10	6	TELEFLEX INC		542.000	204,030	376.440	204,030	174,613		184		29,418		29,418		10/24/2019	
880779	10	3	TEREX CORP		25,280.000	752,838	29.780	752,838	793,404		9,794		43,457		43,457		06/20/2019	
88224Q	10	7	TEXAS CAPITAL BANCSHARES		19,509.000	1,107,526	56.770	1,107,526	1,315,006				100,969		100,969		11/21/2019	
882508	10	4	TEXAS INSTRS INC		218,179.000	27,990,184	128.290	27,990,184	7,551,173		683,956		7,185,340		7,185,340		12/11/2019	
883556	10	2	THERMO ELECTRON CORP		105,000.000	34,111,350	324.870	34,111,350	4,724,916	22,412	77,700		10,613,400		10,613,400		08/20/2019	
88579Y	10	1	3M COMPANY		44,785.000	7,900,970	176.420	7,900,970	729,157		247,686		(566,870)		(566,870)		12/11/2019	
896945	20	1	TRIPADVISOR INC		2,041.000	62,006	30.380	62,006	93,772		7,144		(31,767)		(31,767)		07/18/2019	
901109	10	8	TUTOR PERINI CORP		39,740.000	511,056	12.860	511,056	739,561				(123,591)		(123,591)		03/21/2018	
902494	10	3	TYSON FOODS INC		1,054.000	95,956	91.040	95,956	81,715		443		14,241		14,241		10/24/2019	
902973	30	4	US BANCORP DEL		53,566.000	3,175,928	59.290	3,175,928	1,444,309	22,498	69,274		637,332		637,332		10/24/2019	
904214	10	3	UMPQUA HLDGS CORP		71,494.000	1,265,444	17.700	1,265,444	1,462,718	15,014	56,798		110,484		110,484		04/16/2019	
907818	10	8	UNION PAC CORP		181,001.000	32,723,171	180.790	32,723,171	15,160,435	175,571	628,354		7,600,684		7,600,684		11/18/2019	
910047	10	9	UNITED CONTL HLDGS INC		271,616.000	23,926,653	88.090	23,926,653	11,794,183				1,174,045		1,174,045		10/24/2019	
911312	10	6	UNITED PARCEL SERVICE		220.000	25,753	117.060	25,753	22,376		422		3,377		3,377		06/27/2019	
912008	10	9	US FOODS HOLDING CORP		40,843.000	1,710,913	41.890	1,710,913	1,464,537				390,480		390,480		11/21/2019	
913017	10	9	UNITED TECHNOLOGIES CORP		374,800.000	56,130,048	149.760	56,130,048	20,779,358		1,101,912		16,221,344		16,221,344		06/15/2018	
91324P	10	2	UNITEDHEALTH GROUP INC		118,605.000	34,867,498	293.980	34,867,498	20,569,131		459,096		6,044,680		6,044,680		10/24/2019	
913903	10	0	UNIVERSAL HLTH SVCS INC		1,381.000	198,118	143.460	198,118	179,436		519		18,682		18,682		11/18/2019	
91913Y	10	0	VALERO ENERGY CORP		1,622.000	151,900	93.650	151,900	162,878		1,460		(10,978)		(10,978)		11/18/2019	
92343E	10	2	VERISIGN INC		658.000	126,783	192.680	126,783	136,478				(9,694)		(9,694)		08/20/2019	
92343V	10	4	VERIZON COMMUNICATIONS		756,514.000	46,449,960	61.400	46,449,960	20,200,818		1,808,079		3,902,363		3,902,363		08/20/2019	
92343X	10	0	VERINT SYSTEMS INC		21,510.000	1,190,794	55.360	1,190,794	795,411				276,844		276,844		10/09/2019	
92826C	83	9	VISA INC		449,593.000	84,478,525	187.900	84,478,525	21,765,065		456,815		24,777,556		24,777,556		12/11/2019	
928298	10	8	VISHAY INTERTECHNOLOGY		13,490.000	287,202	21.290	287,202	248,145	1,184			39,057		39,057		11/22/2019	
931142	10	3	WAL-MART STORES INC		284,709.000	33,834,818	118.840	33,834,818	6,855,370	152,130	576,058		7,108,053		7,108,053		09/19/2019	
931427	10	8	WALGREENS BOOTS		1,141.000	67,273	58.960	67,273	62,219		1,044		5,055		5,055		06/27/2019	
947890	10	9	WEBSTER FINANCIAL CORP		23,789.000	1,269,381	53.360	1,269,381	627,187		31,969		100,833		100,833		11/20/2019	
949746	10	1	WELLS FARGO & CO NEW		1,243,600.000	66,905,680	53.800	66,905,680	26,587,087		2,372,766		9,581,843		9,581,843		09/05/2019	
95040Q	10	4	WELLTOWER INC		330,500.000	27,028,290	81.780	27,028,290	19,966,311		1,150,140		4,088,285		4,088,285		08/08/2018	
960413	10	2	WESTLAKE CHEM CORP		11,913.000	835,697	70.150	835,697	885,586		11,521		(49,889)		(49,889)		06/27/2019	
963320	10	6	WHIRLPOOL CORP		1,009.000	148,858	147.530	148,858	147,345		420		1,513		1,513		11/18/2019	
969457	10	0	WILLIAMS COS INC		8,466.000	200,814	23.720	200,814	205,708	3,217	2,358		(4,895)		(4,895)		09/19/2019	
969904	10	1	WILLIAMS-SONOMA INC		4,170.000	306,245	73.440	306,245	303,756				2,489		2,489		12/19/2019	

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

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1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	Fl or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
98310W 10 8	WYNDHAM WORLDWIDE				282,400.000	14,597,256	51.690	14,597,256	1,294,015	127,080	497,024		4,476,040		4,476,040		08/08/2011	
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.				288,700.000	18,133,247	62.810	18,133,247	1,960,968	83,723	323,344		5,034,928		5,034,928		08/02/2018	
983919 10 1	XILINX INC.				1,975.000	193,096	97.770	193,096	223,861		1,154		(30,765)		(30,765)		08/20/2019	
98956P 10 2	ZIMMER HOLDINGS INC.				289,000.000	43,257,520	149.680	43,257,520	32,474,844	69,360	210,480		11,757,832		11,757,832		12/13/2019	
989701 10 7	ZIONS BANCORPORATION				32,269.000	1,675,406	51.920	1,675,406	606,713		41,304		360,767		360,767		11/07/2018	
L72967 10 9	ORION ENGINEEREED CARBONS SA				44,075.000	850,648	19.300	850,648	1,045,438	8,815	21,201		(158,960)		(158,960)		10/08/2019	
L9340P 10 1	TRINSEO SA				18,630.000	693,222	37.210	693,222	693,222		29,808		321,957	481,616	(159,659)		11/01/2018	
22163N 10 6	COTT CORP.				83,320.000	1,139,818	13.680	1,139,818	1,199,942	1,250	14,097		(21,392)		(21,392)		06/27/2019	
8676EP 10 8	SUNOPTA INC.				821,200.000	2,053,000	2.500	2,053,000	1,938,939				201,568	1,482,598	(1,281,030)		01/24/2019	
226718 10 4	CRITEO S.A.		D		39,976.000	692,784	17.330	692,784	920,823				(216,890)		(216,890)		06/10/2019	
83356Q 10 8	SO YOUNG INTL INC.		D		85,000.000	1,038,700	12.220	1,038,700	788,800				249,900		249,900		09/30/2019	
G0177J 10 8	ALLERGAN PLC		C		41,900.000	8,010,023	191.170	8,010,023	6,533,298		124,024		2,409,669		2,409,669		08/08/2018	
G02602 10 3	AMDOCS LTD.		D		14,794.000	1,067,979	72.190	1,067,979	472,981	4,216	16,192		200,759		200,759		08/07/2019	
G0408V 10 2	AON PLC		D		1,492.000	310,769	208.290	310,769	287,329		1,313		23,439		23,439		06/27/2019	
G1151C 10 1	ACCENTURE LTD BERMUDA		C		111,448.000	23,467,605	210.570	23,467,605	2,774,097		249,620		7,688,346		7,688,346		12/11/2019	
G1890L 10 7	CAPRI HOLDINGS LTD.		D		19,718.000	752,242	38.150	752,242	868,378				(116,136)		(116,136)		06/26/2019	
G29183 10 3	EATON CORP.		D		424,710.000	40,228,531	94.720	40,228,531	6,953,533	1,439	1,206,176		11,067,943		11,067,943		01/02/2013	
G3198U 10 2	ESSENT GROUP LTD.		C		21,380.000	1,111,546	51.990	1,111,546	423,055		6,414		380,295		380,295		01/07/2019	
G3223R 10 8	EVEREST RE GROUP LTD.		C		5,265.000	1,457,563	276.840	1,457,563	1,163,998	8,161	21,180		308,446		308,446		02/27/2019	
G3922B 10 7	GENPACT LTD		C		21,898.000	923,439	42.170	923,439	376,300		7,313		332,412		332,412		11/04/2016	
G4705A 10 0	ICON PUB LTD CO SPONSOR		C		6,838.000	1,177,709	172.230	1,177,709	434,442				294,171		294,171		05/23/2016	
G47567 10 5	IHS MARKIT LTD.		D		5,155.000	388,429	75.350	388,429	360,680				27,749		27,749		10/24/2019	
G51502 10 5	JOHNSON CONTROLS INT.		D		9,325.000	379,614	40.710	379,614	397,361	2,425			(17,740)		(17,740)		12/11/2019	
G5494J 10 3	LINDE PLC		D		115,100.000	24,504,790	212.900	24,504,790	4,057,294	73,142	475,022		6,586,946		6,586,946		09/05/2019	
G5960L 10 3	MEDTRONIC INC.		D		549,691.000	62,362,444	113.450	62,362,444	35,259,307	296,833	1,013,103		11,349,170		11,349,170		11/06/2019	
G6564A 10 5	NOMAD FOODS LTD.		C		70,118.000	1,568,540	22.370	1,568,540	1,205,259				367,154		367,154		11/01/2019	
G66721 10 4	NORWEGIAN CRUISE L.		D		4,801.000	280,426	58.410	280,426	250,028				30,398		30,398		12/11/2019	
G81276 10 0	SIGNET JEWELERS LIMITED		C		21,640.000	470,454	21.740	470,454	470,454		32,027		431,718	660,860	(229,142)		01/09/2019	
N53745 10 0	LYONDELLBASELL INDUS.		D		523.000	49,413	94.480	49,413	47,101		187		2,312		2,312		12/11/2019	
Y2573F 10 2	FLEXTRONICS INTL LTD.		D		695,800.885	8,781,008	12.620	8,781,007	3,868,436				3,485,962		3,485,962		10/03/2012	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,388,762,210	XXX	4,388,762,209	1,394,553,285	6,648,664	75,522,966	0	961,342,298	8,345,455	952,996,843	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																		
30247@ 10 8	F M INSURANCE COMPANY LTD.		D		110,000,012.000	873,341,615	7.939	873,341,615	667,992,373				107,482,317		107,482,317		08/01/2002	
30277@ 10 1	FMIC HOLDINGS, INC.				42,029.000	3,032,465,492	72,131.740	3,032,465,492	428,838,975				589,087,029		589,087,029		08/01/2002	
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.				500.000				7,045,717				(1,507,776)		(1,507,776)		12/15/1997	
L3953# 10 4	FM INSURANCE EUROPE S.A.		D		499,865,895.000	519,927,718	1.040	519,927,718	573,833,391				7,104,443		7,104,443		05/21/2019	
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTA BRAZIL LTD.		D		128,598.280				619,598				0		0		05/20/2009	
P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.		D		42,282.000				37,499,012				(35,572,572)		(35,572,572)		05/06/2008	
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					4,425,734,825	XXX	4,425,734,825	1,715,829,066	0	0	0	666,593,441	0	666,593,441	0	XXX	XXX
Common Stocks - Mutual Funds																		
464286 10 3	ISHARES AUSTRALIA ETF				625,000.000	14,150,000	22.640	14,150,000	11,822,625		1,438,084		2,118,750		2,118,750		08/25/2010	
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF				950,000.000	42,626,500	44.870	42,626,500	40,269,684		1,242,653		2,996,356		2,996,356		02/12/2019	

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
464288 24 0	ISHARES MSCI ACWI EX US ETF				330,000.000	16,209,600	49.120	16,209,600	14,642,067		521,261		1,567,533		1,567,533		01/28/2019	
46429B 68 9	ISHARES EDGE MSCI MIN VOL EA				133,817.000	9,974,719	74.540	9,974,719	9,961,886		232,090		12,833		12,833		11/18/2019	
46429B 69 7	ISHARES EDGE MSCI MIN VOL US				267,125.000	17,523,400	65.600	17,523,400	17,084,888		102,504		438,512		438,512		11/18/2019	
46432F 33 9	ISHARES EDGE MSCI USA QUALITY				225,798.000	22,805,598	101.000	22,805,598	21,836,293		99,457		969,305		969,305		11/14/2019	
46432F 37 0	ISHARES EDGE MSCI USA SIZE				90,724.000	8,837,425	97.410	8,837,425	8,532,621		27,792		304,804		304,804		12/06/2019	
46432F 38 8	ISHARES EDGE MSCI USA VALUE				142,060.000	12,747,044	89.730	12,747,044	12,380,004		85,845		367,040		367,040		12/06/2019	
46432F 39 6	ISHARES EDGE MSCI USA MOMENT				26,390.000	3,313,528	125.560	3,313,528	3,213,148		13,107		100,380		100,380		12/16/2019	
46434V 44 9	ISHARES EDGE MSCI INTL MOMENT				61,640.000	1,921,319	31.170	1,921,319	1,857,201		12,626		64,118		64,118		11/14/2019	
46434V 45 6	ISHARES EDGE MSCI INTL QUALITY				417,556.000	13,482,883	32.290	13,482,883	12,945,080		111,294		537,804		537,804		12/06/2019	
46435G 40 9	ISHARES EDGE MSCI INTL VALUE				301,947.000	7,358,448	24.370	7,358,448	7,223,142		110,648		135,307		135,307		12/06/2019	
46435G 50 8	ISHARES EDGE MSCI INTL SIZE				182,859.000	5,131,243	28.061	5,131,243	5,012,953		30,662		118,290		118,290		12/06/2019	
77956H 32 8	TROWE PR GLOBAL STOCK				2,522,600.100	115,509,859	45.790	115,509,859	101,420,030		323,866		14,089,829		14,089,829		12/18/2019	
78462F 10 3	SPDR S&P 500 TRUST ETF				3,398.000	1,093,680	321.860	1,093,680	996,230	5,335	4,702		97,451		97,451		07/18/2019	
78464A 69 8	SPDR S&P REGIONAL BANKING ETF				284,500.000	16,572,125	58.250	16,572,125	5,658,581	103,781	352,690		3,260,370		3,260,370		08/27/2009	
78464A 78 9	SPDR S&P INSURANCE ETF				3,061,500.000	108,468,945	35.430	108,468,945	95,929,968	529,379	1,189,453		12,435,568		12,435,568		09/05/2019	
81369Y 88 6	SELECT SECTOR SPDR				1,150,200.000	74,325,924	64.620	74,325,924	69,414,710	576,445	1,075,897		4,911,214		4,911,214		08/06/2019	
922042 71 8	VANGUARD FTSE ALL WO X-US SC				120,000.000	13,332,000	111.100	13,332,000	10,934,400	258,000	359,616		1,970,400		1,970,400		10/11/2013	
922042 77 5	VANGUARD FTSE ALL WORLD EX-US				1,500,000.000	80,625,000	53.750	80,625,000	65,328,460	872,100	2,296,800		12,255,000		12,255,000		11/14/2016	
922042 85 8	VANGUARD MSCI EMERGING MARKET ETF				230,000.000	10,228,100	44.470	10,228,100	7,095,937	128,593	261,855		1,465,100		1,465,100		05/20/2010	
922042 86 6	VANGUARD PACIFIC ETF				580,000.000	40,356,400	69.580	40,356,400	33,168,588	620,078	1,092,778		5,191,000		5,191,000		08/05/2013	
922042 87 4	VANGUARD EUROPEAN ETF				475,000.000	27,835,000	58.600	27,835,000	19,794,485	157,368	901,598		4,740,500		4,740,500		11/07/2012	
92647K 30 9	VICTORY MUNDER INT'L SMALL CAP FUND				15,978,277.178	226,731,753	14.190	226,731,753	87,457,934	4,517,331			45,857,655		45,857,655		08/20/2013	
L5458T 11 7	INVESCO US SENIOR LOAN - GX COMMON STK				1,191,835.928	115,906,044	97.250	115,906,044	120,000,000		4,521,214		2,301,029		2,301,029		10/24/2019	
9499999	Total - Common Stocks - Mutual Funds					1,007,066,537	XXX	1,007,066,537	783,980,915	7,768,410	16,408,492	0	118,306,148	0	118,306,148	0	XXX	XXX
9799999	Total - Common Stock					9,821,563,572	XXX	9,821,563,571	3,894,363,266	14,417,074	91,931,458	0	1,746,241,887	8,345,455	1,737,896,432	0	XXX	XXX
9899999	Total Common and Preferred Stock					9,821,563,572	XXX	9,821,563,571	3,894,363,266	14,417,074	91,931,458	0	1,746,241,887	8,345,455	1,737,896,432	0	XXX	XXX

E12.9

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38381R G6 0	GOVT NATL MTG ASSN.....		03/13/2019.....	JP MORGAN.....		1,498,594	1,500,000	1,102
912828 2U 3	U S TREASURY.....		11/18/2019.....	VARIOUS.....		747,520	740,000	3,026
912828 3W 8	U S TREASURY.....		07/17/2019.....	BARCLAYS.....		686,867	650,000	7,555
912828 4N 7	U S TREASURY.....		07/15/2019.....	JP MORGAN.....		1,598,848	1,500,000	7,266
912828 5P 1	U S TREASURY.....		11/15/2019.....	VARIOUS.....		628,664	600,000	8,059
912828 5T 3	U S TREASURY.....		01/23/2019.....	MORGAN STANLEY.....		9,985,938	10,000,000	17,403
912828 5Z 9	U S TREASURY.....		11/18/2019.....	VARIOUS.....		5,945,339	5,890,000	18,351
912828 6B 1	U S TREASURY.....		06/28/2019.....	JP MORGAN.....		6,278,555	6,000,000	54,675
912828 6C 9	U S TREASURY.....		03/01/2019.....	BNP PARIBAS.....		1,998,828	2,000,000	2,348
912828 6L 9	U S TREASURY.....		04/17/2019.....	CITIGROUP.....		984,727	1,000,000	1,101
912828 6M 7	U S TREASURY.....		10/24/2019.....	VARIOUS.....		5,880,695	5,790,000	3,559
912828 6T 2	U S TREASURY.....		07/24/2019.....	VARIOUS.....		12,538,754	12,300,000	18,439
912828 7C 8	U S TREASURY.....		08/06/2019.....	HSBC.....		1,005,508	1,000,000	1,141
912828 7F 1	U S TREASURY.....		12/04/2019.....	VARIOUS.....		17,768,026	17,700,000	26,421
912828 C5 7	U S TREASURY.....		04/09/2019.....	BANK OF.....		34,438,008	34,500,000	21,209
912828 D5 6	U S TREASURY.....		11/14/2019.....	VARIOUS.....		1,137,398	1,100,000	6,531
912828 G3 8	U S TREASURY.....		11/13/2019.....	VARIOUS.....		3,278,233	3,200,000	35,639
912828 Q6 0	U S TREASURY INDEX LINK.....		10/31/2019.....	VARIOUS.....		13,045,675	12,300,000	2,027
912828 R7 7	U S TREASURY.....		02/06/2019.....	VARIOUS.....		30,282,690	31,100,000	54,996
912828 V2 3	U S TREASURY.....		10/28/2019.....	GOLDMAN SACHS.....		797,916	780,000	5,771
912828 X7 0	U S TREASURY.....		10/28/2019.....	BANK OF.....		740,066	730,000	7,221
912828 YA 2	U S TREASURY.....		09/05/2019.....	VARIOUS.....		12,012,930	12,000,000	9,905
912828 YB 0	U S TREASURY.....		09/30/2019.....	JP MORGAN.....		3,979,375	4,000,000	8,302
912828 YC 8	U S TREASURY.....		09/12/2019.....	CITIGROUP.....		2,987,813	3,000,000	1,607
912828 YE 4	U S TREASURY.....		09/23/2019.....	JP MORGAN.....		8,861,484	9,000,000	7,727
912828 YG 9	U S TREASURY.....		09/27/2019.....	JP MORGAN.....		6,989,609	7,000,000	
912828 YH 7	U S TREASURY.....		10/09/2019.....	NESBITT/BURNS.....		3,716,621	3,700,000	1,516
912828 YJ 3	U S TREASURY.....		10/09/2019.....	CS FIRST.....		12,007,031	12,000,000	4,918
912828 YK 0	U S TREASURY.....		10/09/2019.....	CITIGROUP.....		11,980,781	12,000,000	
912828 YP 9	U S TREASURY.....		11/14/2019.....	VARIOUS.....		15,178,156	15,200,000	6,396
912828 YT 1	U S TREASURY.....		12/02/2019.....	MORGAN STANLEY.....		9,976,953	10,000,000	1,639
0599999	Total - Bonds - U.S. Government.....					238,957,602	238,280,000	345,850
Bonds - All Other Government								
013051 DT 1	ALBERTA PROV.....		09/17/2019.....	CIBC WORLD MKTS.....		4,283,278	4,250,000	28,178
11070T AF 5	BC PROV.....		11/27/2019.....	SCOTIA.....		5,782,755	5,500,000	70,430
11070T AJ 7	BC PROV.....		10/01/2019.....	DESJARDIN.....		6,458,760	6,300,000	42,478
135087 E6 7	CANADA GOVERNMENT.....		07/10/2019.....	VARIOUS.....		32,382,996	32,400,000	50,515
135087 G7 3	CANADA GOVT.....		11/06/2019.....	SCOTIA MCLEOD.....		16,725,280	17,000,000	31,671
135087 J9 6	CANADA GOVT.....		10/03/2019.....	CIBC WORLD MKTS.....		15,638,880	15,500,000	22,932
13509P EF 6	CANADA HOUSING TRUST.....		06/10/2019.....	RBC DEXIA.....		5,275,050	5,000,000	71,110
13509P FA 6	CANADA HOUSING TRUST.....		06/10/2019.....	BMI CAPITAL.....		15,104,400	15,000,000	143,445
13509P FL 2	CANADA HOUSING TRUST.....		10/02/2019.....	VARIOUS.....		50,491,040	50,000,000	47,786
13509P GU 1	CANADA HOUSING TRUST.....		02/12/2019.....	DESJARDIN.....		21,357,210	21,000,000	89,495
13509P HD 8	CANADA HOUSING TRUST.....		08/01/2019.....	DESJARDIN.....		6,950,280	6,800,000	29,342
13509P HJ 5	CANADA HOUSING TRUST.....		10/01/2019.....	CIBC WORLD MKTS.....		40,399,730	40,250,000	25,804
68323A CX 0	ONTARIO PROV.....		05/30/2019.....	CIBC WORLD MKTS.....		3,094,710	3,000,000	214

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68323A DM 3	ONTARIO PROV.....			10/01/2019.....	VARIOUS.....		19,570,225	19,500,000	111,682
68323A EA 8	ONTARIO PROV.....			04/09/2019.....	RBC DEXIA.....		14,776,650	15,000,000	18,863
68323A EE 0	ONTARIO PROV.....			02/05/2019.....	DESJARDIN.....		12,478,375	12,500,000	59,658
68333Z AB 3	ONTARIO PROV.....			02/12/2019.....	VARIOUS.....		19,735,415	19,500,000	215,871
68333Z AF 4	ONTARIO PROV.....			04/08/2019.....	DESJARDIN.....		9,069,930	9,000,000	18,715
748148 RY 1	QUEBEC PROV.....			08/06/2019.....	T D SECURITIES.....		7,400,232	7,200,000	74,121
74814Z EV 1	PROV OF QUEBEC.....			04/08/2019.....	BANK OF.....		9,302,040	9,000,000	27,123
EJ2445 69 4	AUSTRALIAN GOVERNMENT.....		B.....	03/18/2019.....	MIZUHO.....		8,216,635	7,777,001	87,032
LW0207 67 7	AUSTRALIAN GOVERNMENT.....		B.....	03/18/2019.....	MIZUHO.....		8,703,991	8,484,001	61,739
10999999	Total - Bonds - All Other Government.....						333,197,862	329,961,002	1,328,204
Bonds - U.S. States, Territories and Possessions									
13063D LJ 5	CALIFORNIA ST.....			09/16/2019.....	BARCLAYS.....		5,063,676	3,915,000	43,478
13063D SA 7	CALIFORNIA ST.....			11/21/2019.....	USB SECURITIES.....		1,289,910	1,000,000	278
20772J ZC 9	CONNECTICUT ST.....			05/21/2019.....	RBC CAP.....		1,186,240	1,000,000	833
20772K CG 2	CONNECTICUT ST.....			04/18/2019.....	BARCLAYS.....		1,108,640	1,000,000	14,111
658256 4L 3	NORTH CAROLINA ST.....			09/06/2019.....	BANC OF AMERICA.....		4,689,668	3,835,000	
677522 J2 1	OHIO ST.....			12/19/2019.....	BANK OF.....		2,573,460	2,000,000	28,611
677522 UV 4	OHIO ST.....			03/04/2019.....	JP MORGAN.....		2,417,020	2,000,000	9,722
17999999	Total - Bonds - U.S. States, Territories & Possessions.....						18,328,614	14,750,000	97,033
Bonds - U.S. Political Subdivisions of States									
25476F TL 2	DISTRICT OF COLUMBIA.....			01/11/2019.....	VARIOUS.....		3,033,217	2,530,000	14,206
49474F SB 7	KING COUNTY WAS.....			01/15/2019.....	WELLS FARGO.....		2,726,746	2,305,000	4,482
653544 CX 2	NIAGARA NY FRONTIER TRANSPRTN AUTH.....			01/09/2019.....	BANK AMERICA MERRILL.....		1,335,144	1,265,000	17,569
24999999	Total - Bonds - U.S. Political Subdivisions of States.....						7,095,107	6,100,000	36,257
Bonds - U.S. Special Revenue and Special Assessment									
01026C AC 5	ALABAMA ECONOMIC SET.....			04/04/2019.....	MORGAN STANLEY.....		1,006,490	1,000,000	2,021
010685 LD 5	ALACHUA CNTY FL.....			10/21/2019.....	BANKAMERICA.....		2,395,640	2,000,000	
101547 WR 4	BOULDER VLY CO CH DIST #RE-2 BOULDER.....			02/14/2019.....	JP MORGAN.....		2,089,664	1,600,000	
115065 B6 0	BROWARD CNTY FLA SCH.....			07/10/2019.....	BANK AMERICA MERRILL.....		10,085,280	8,000,000	
13063B FS 6	CALIFORNIA ST.....			01/07/2019.....	BANK OF.....		218,231	200,000	4,729
13063D PS 1	CALIFORNIA ST.....			12/05/2019.....	MORGAN STANLEY.....		2,339,653	1,785,000	20,329
158862 BZ 4	CHANDLER ARIZ INDL D.....			11/14/2019.....	BARCLAYS.....		3,703,816	3,235,000	70,990
167727 ZM 1	CHICAGO ILL WST TRANS REV.....			05/09/2019.....	BARCLAYS.....		11,765,200	10,000,000	183,333
172252 B4 9	CINCINNATI OHIO CITY.....			08/08/2019.....	BARCLAYS.....		3,219,209	2,305,000	23,866
19633S AW 3	COLORADO BRDG ENTERP.....			12/05/2019.....	MORGAN STANLEY.....		497,705	425,000	94
19648F KE 3	COLORADO ST HLTH FACS AUTH REVENUE.....			08/08/2019.....	CITIGROUP.....		2,492,840	2,000,000	
19648F LE 2	COLORADO ST HLTH FACS AUTH REVENUE.....			08/21/2019.....	MORGAN STANLEY.....		3,066,891	2,350,000	
19648F PB 4	COLORADO HEALTH FACS.....			11/07/2019.....	PERSHING DLJ.....		362,836	310,000	
20772J A5 1	CONNECTICUT ST.....			09/04/2019.....	JANNEY MONTGOME.....		2,872,454	2,430,000	57,375
235825 AE 6	DANA HOLDINGS CORP.....			06/27/2019.....	JP MORGAN.....		456,681	445,000	1,088
246343 HZ 3	DELAWARE RIV JT TOLL.....			06/06/2019.....	MORGAN STANLEY.....		800,835	725,000	15,608
248775 6U 7	DENTON CNTY TEX.....			10/03/2019.....	RBC CAP.....		3,268,328	2,800,000	2,489
249182 NN 2	DENVER CITY & CNTY CO ARPT REVENUE.....			12/20/2019.....	FIRST BANK.....		2,258,640	1,800,000	9,500
29270C P9 0	ENERGY NW WA ELEC REVNUE.....			11/18/2019.....	BARCLAYS.....		2,383,761	1,990,000	38,418
29270C R3 1	ENERGY NORTHWEST WAS.....			11/12/2019.....	MORGAN STANLEY.....		1,953,734	1,605,000	29,648
31222T AT 0	FAYETTE CNTY GA HOSP.....			10/17/2019.....	BANC OF AMERICA.....		1,990,142	1,740,000	

E13.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3128MJ 4A 5	FANNIE MAE.....		03/05/2019.....	CITIGROUP.....		2,016,321	2,016,710	784
31307W 3E 2	FANNIE MAE.....		01/04/2019.....	BANK OF NEW YORK.....		5,045,459	4,970,131	3,403
3132AE EZ 5	FANNIE MAE.....		10/09/2019.....	CITIGROUP.....		5,177,887	4,991,111	5,546
3132CW AT 1	FANNIE MAE.....		08/26/2019.....	MORGAN STANLEY.....		10,630,440	10,243,893	15,935
3132DV 3P 8	FANNIE MAE.....		11/14/2019.....	BANC OF AMERICA.....		1,038,398	999,887	1,889
3132VQ Q3 3	FANNIE MAE.....		06/26/2019.....	PNC CAPITA.....		15,417,631	15,088,743	20,537
31334W 2K 6	FANNIE MAE.....		07/30/2019.....	CANTOR.....		8,150,158	7,953,192	9,279
31334Y A5 6	FANNIE MAE.....		10/23/2019.....	BARCLAYS.....		16,278,672	15,868,327	35,483
3133D3 BL 8	FANNIE MAE.....		08/28/2019.....	BANK AMERICA MERRILL.....		12,766,553	12,426,759	28,996
3133JL CA 5	FANNIE MAE.....		10/18/2019.....	BANK AMERICA MERRILL.....		8,951,068	8,911,384	14,852
3135G0 U9 2	FANNIE MAE.....		01/14/2019.....	BANK AMERICA MERRILL.....		5,005,300	5,000,000	1,458
3136B3 UT 5	FANNIE MAE.....		01/14/2019.....	BANK AMERICA MERRILL.....		4,981,250	5,000,000	7,524
3136B4 5C 8	FANNIE MAE.....		06/26/2019.....	JP MORGAN.....		999,375	1,000,000	239
3136B4 ZA 9	FANNIE MAE.....		04/26/2019.....	JP MORGAN.....		799,625	800,000	
3137BR N7 6	FREDDIE MAC.....		01/15/2019.....	BANK OF.....		540,102	542,135	
3137FL YR 9	FHLMC.....		05/21/2019.....	FNMA.....		1,000,000	1,000,000	
3137FQ HG 1	FREDDIE MAC.....		11/27/2019.....	J P MORGAN.....		5,009,375	5,000,000	9,722
31396W 3U 8	FANNIE MAE.....		01/16/2019.....	WELLS FARGO.....		6,403,441	6,440,676	10,431
3140GN Z5 5	FANNIE MAE.....		12/12/2019.....	PNC CAPITAL-F.....		5,426,039	5,364,017	5,811
3140HD J7 0	FANNIE MAE.....		02/27/2019.....	FNMA.....		13,922,428	13,634,819	18,180
3140HL 3C 8	FANNIE MAE.....		03/01/2019.....	CITIBANK.....		328,689	313,272	175
3140HP 4H 7	FANNIE MAE.....		03/01/2019.....	CITIBANK.....		479,815	457,329	278
3140JJ NW 5	FANNIE MAE.....		12/17/2018.....	PNC CAPITAL-F.....		10,039,412	9,730,765	15,812
3140JJ P8 6	FANNIE MAE.....		01/30/2019.....	FNMA.....		11,429,223	11,211,131	14,948
3140JJ PT 0	FANNIE MAE.....		03/28/2019.....	CITIGROUP.....		14,571,281	13,954,242	15,699
3140JK N9 3	FANNIE MAE.....		07/26/2019.....	FNMA.....		9,150,149	8,819,753	11,760
3140JL 4M 3	FANNIE MAE.....		02/08/2019.....	MORGAN STANLEY.....		18,697,346	17,999,852	27,000
3140JM D6 6	FANNIE MAE.....		11/15/2019.....	FNMA.....		5,688,663	5,608,912	5,142
3140JM DX 7	FANNIE MAE.....		11/15/2019.....	FNMA.....		5,687,430	5,607,695	5,140
3140JP EF 8	FANNIE MAE.....		04/29/2019.....	FNMA.....		8,995,482	8,523,998	14,207
3140JV PZ 9	FANNIE MAE.....		09/26/2019.....	FNMA.....		25,182,649	24,814,312	18,611
3140JX AC 2	FANNIE MAE.....		11/20/2019.....	BANK AMERICA MERRILL.....		28,239,038	27,177,420	60,394
3140Q9 5P 4	FANNIE MAE.....		03/01/2019.....	CITIBANK.....		511,146	487,175	278
3140QA 5Z 9	FANNIE MAE.....		06/26/2019.....	BANK AMERICA MERRILL.....		8,342,240	8,194,986	17,756
31418C 4M 3	FANNIE MAE.....		03/01/2019.....	CITIBANK.....		191,130	182,165	103
31418D DS 8	FANNIE MAE.....		06/28/2019.....	MITSUBISHI.....		7,332,619	6,964,791	12,188
31418D FP 2	FANNIE MAE.....		08/26/2019.....	FNMA.....		7,936,990	7,577,079	9,261
31418D GK 2	FANNIE MAE.....		09/30/2019.....	MORGAN STANLEY.....		1,792,125	1,800,000	125
31418D GM 8	FANNIE MAE.....		12/12/2019.....	JP MORGAN.....		15,161,871	14,750,471	17,209
36005F EA 9	FULTON COUNTY GA DEV AUTH REVENUE.....		08/16/2019.....	JP MORGAN.....		1,456,774	1,100,000	
387460 PY 8	GRANITE SCH DIST UTA.....		12/17/2019.....	MORGAN STANLEY.....		2,715,706	2,260,000	2,197
425538 CU 7	HENNEPIN CNTY MN SALES TAX REV.....		06/20/2019.....	BARCLAYS.....		577,765	500,000	347
442348 6T 0	HOUSTON TEX ARPT SYS.....		02/04/2019.....	CITIGROUP.....		2,731,675	2,500,000	12,153
45203H Z6 2	ILLINOIS ST FIN AUTH REVENUE.....		01/28/2019.....	BARCLAYS.....		2,957,625	2,500,000	20,486
45470Y EX 5	INDIANA FIN AUTH HEA.....		06/19/2019.....	CITIGROUP.....		1,837,093	1,795,000	
45506D 7S 8	INDIANA ST FIN AUTH.....		12/06/2019.....	RAYMOND JAMES.....		1,340,000	1,340,000	

E13.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
472628 QW 9	JEFFERSON CNTY.....		04/02/2019.....	KEYBANC.....		3,575,610	3,000,000	7,917
495098 YU 3	KING CNTY WASH SCH D.....		01/22/2019.....	JEFFERIES & CO.....		5,002,358	4,160,000	30,622
542691 BU 3	LONG IS PWR AUTH N Y.....		12/16/2019.....	ABN AMRO.....		344,064	280,000	4,083
54714C AG 2	LOVE FIELD TX ARPT MODERNIZATON CORP.....		07/30/2019.....	JP MORGAN.....		2,876,763	2,445,000	30,563
54811B SQ 5	LOWER COLORADO.....		03/15/2019.....	CIT GROUP.....		1,390,960	1,150,000	
54811B TH 4	LOWER COLO RIV AUTH.....		10/03/2019.....	BARCLAYS.....		1,013,040	830,000	
550728 AF 6	LUZERNE CNTY PA INDL.....		11/22/2019.....	BANC OF AMERICA.....		2,250,000	2,250,000	
56035D CR 1	MAIN STR NAT GAS INC.....		11/26/2019.....	CITIGROUP.....		7,322,315	6,500,000	
56042T BQ 0	MAINE ST FIN AUTH LOAN REVENUE.....		05/08/2019.....	BANK AMERICA MERRILL.....		1,468,094	1,235,000	
57563C BC 5	MASSACHUSETTS DEPT T.....		12/20/2019.....	RBC CAP.....		2,002,160	2,000,000	46,944
57563C EK 4	MASSACHUSETTS ST DEPT OF TRANS MET HGWY.....		10/29/2019.....	WELLS FARGO.....		3,616,170	3,000,000	3,333
57563C EL 2	MASSACHUSETTS DEPT T.....		10/03/2019.....	CITIGROUP.....		7,412,100	6,000,000	
57584X 4T 5	MASSACHUSETTS ST DEV.....		12/18/2019.....	PERSHING DLJ.....		471,844	425,000	9,976
57584X 8L 8	MASSACHUSETTS ST DEV.....		12/18/2019.....	PERSHING DLJ.....		1,375,820	1,090,000	25,433
57586N 5W 7	MASSACHUSETTS ST HSG FIN AGY.....		11/21/2019.....	BANC OF AMERICA.....		165,000	165,000	
575898 CR 0	MASSACHUSETTS ST POR.....		01/18/2019.....	USBCORP.....		261,993	250,000	744
591745 T2 0	MET ATLANTA GA RAPID TRANSIT AUTH.....		05/10/2019.....	MERRILL LYNCH.....		3,320,383	3,050,000	43,717
592041 WJ 2	MET GOVT NASHVILLE &.....		08/08/2019.....	RAYMOND JAMES.....		1,650,360	1,500,000	6,924
592190 PF 3	METROPOLITAN NASHVIL.....		12/06/2019.....	BANC OF AMERICA.....		3,949,967	3,235,000	
59261E AH 2	METROPOLITAN TRANSN.....		01/07/2019.....	BANK OF.....		296,691	300,000	182
59334K JA 7	MIAMI-DADE CNTY FLA.....		05/13/2019.....	RBC CAP.....		2,247,608	2,065,000	30,516
59447P 7P 0	MICHIGAN FIN AUTH RE.....		01/14/2019.....	FTN FINANCIAL.....		4,619,843	3,925,000	26,984
59447T TV 5	MICHIGAN ST FIN AUTH REVENUE.....		01/10/2019.....	GOLDMAN SACHS.....		592,705	500,000	
59447T XP 3	MICHIGAN FIN AUTH RE.....		12/05/2019.....	BANC OF AMERICA.....		670,000	670,000	
60956P VP 4	MONMOUTH CNTY N J IM.....		12/17/2019.....	PERSHING DLJ.....		2,563,511	2,105,000	
645021 AK 2	NEW HAVEN CONN.....		11/07/2019.....	BLACKROCK.....		1,867,980	1,500,000	
645790 MD 5	NEW JERSEY HEALTH CA.....		11/06/2019.....	BARCLAYS.....		5,951,951	4,910,000	4,092
646136 4A 6	NEW JERSEY ST TRANSN.....		01/11/2019.....	WELLS FARGO.....		2,257,364	2,015,000	24,628
646136 4X 6	NEW JERSEY ST TRANSN.....		12/17/2019.....	BANK OF.....		2,184,384	1,860,000	1,085
646136 6B 2	NEW JERSEY ST TRANSN.....		12/09/2019.....	RBC CAP.....		2,344,266	2,005,000	
646136 FJ 5	NEW JERSEY ST TRANSPORTATION TRUST FUND.....		05/20/2019.....	MORGAN STANLEY.....		2,487,818	2,360,000	53,690
64985T AK 7	NEW YORK ST URBAN DE.....		12/06/2019.....	RBC CAP.....		1,425,866	1,140,000	6,333
649907 XV 9	NEW YORK ST DORM AUT.....		04/10/2019.....	WELLS FARGO.....		2,080,390	2,010,000	25,907
64990F PD 0	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		12/19/2019.....	MORGAN STANLEY.....		1,766,537	1,390,000	
664754 5R 5	NORTHERN ARIZONA UNIVERSITY.....		12/19/2019.....	JP MORGAN.....		1,633,662	1,310,000	
677522 R5 5	OHIO ST.....		11/13/2019.....	USB SECURITIES.....		4,868,616	3,845,000	
67756D VE 3	OHIO ST HGR EDUCTNL FAC COMMISSION.....		11/20/2019.....	BARCLAYS.....		648,542	510,000	
677660 UZ 3	OHIO ST WTR DEV AUTH WTR POLL CONTROL.....		02/27/2019.....	BANK AMERICA MERRILL.....		3,259,883	2,620,000	
67766W XQ 0	OHIO ST WTR DEV AUTH WTR POLL CONTROL.....		02/22/2019.....	JP MORGAN.....		3,836,723	3,130,000	36,517
685869 GE 3	OREGON HEALTH SCIENC.....		12/06/2019.....	JP MORGAN.....		1,245,200	1,000,000	
69346W AA 5	PFP 2019-6 LTD A.....		12/03/2019.....	MORGAN STANLEY.....		1,500,000	1,500,000	
708796 G6 8	PENNSYLVANIA HSG FIN.....		02/01/2019.....	FIRST BANK.....		2,020,000	2,000,000	23,078
70914P E3 2	PENNSYLVANIA ST.....		01/09/2019.....	JP MORGAN.....		3,387,542	2,890,000	46,160
709222 CW 1	PENNSYLVANIA ST TPK.....		11/08/2019.....	WELLS FARGO.....		3,783,099	2,975,000	49,026
717817 QP 8	PHILADELPHIA PA ARPT.....		01/28/2019.....	BARCLAYS.....		1,775,299	1,675,000	10,469
717883 VX 7	PHILADELPHIA PA SCH DIST.....		10/18/2019.....	BANC OF AMERICA.....		1,884,255	1,500,000	

E13.3

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
717883 VY 5	PHILADELPHIA PA SCH.....		10/18/2019.....	BANC OF AMERICA.....		2,502,300	2,000,000	
73358W DX 9	PORT AUTH N Y & N J.....		12/09/2019.....	GOLDMAN SACHS.....		679,933	650,000	7,583
744434 ED 9	PUBLIC PWR GENERATION AGY NE REVENUE.....		03/26/2019.....	JANNEY MONTGOME.....		2,722,236	2,360,000	28,517
759911 TL 4	REGL TRANPRTN AUTH IL.....		05/28/2019.....	MORGAN STANLEY.....		864,151	720,000	17,640
79020F AX 4	SAINT JOHN THE BAPTIST PARISH LA REVENUE.....		09/13/2019.....	JP MORGAN.....		1,000,000	1,000,000	
796720 MA 5	SAN BERNARDINO CA CMNTY CLG DIST.....		11/21/2019.....	PERSHING DLJ.....		572,165	515,000	
80483B BS 1	SAVANNAH GA ECON DEV AUTH.....		09/20/2019.....	USBCORP.....		1,250,000	1,250,000	
837123 GT 9	SOUTH CAROLINA ST PORTS AUTH PORTS REVEN.....		02/07/2019.....	MORGAN STANLEY.....		1,584,168	1,445,000	7,426
847082 MN 1	SPARTANBURG CNTY SC SCH DIST 7.....		12/20/2019.....	CITIGROUP.....		1,273,531	1,045,000	7,838
86476P WQ 7	SUFFOLK CNTY N Y.....		12/20/2019.....	STIEFL.....		2,711,096	2,260,000	21,344
882669 BF 0	TEXAS ST PUBLIC FIN AUTH LEASE REVENUE.....		06/06/2019.....	MORGAN STANLEY.....		2,835,698	2,250,000	
882724 MC 8	TEXAS ST.....		05/16/2019.....	WELLS FARGO.....		3,000,000	3,000,000	
890125 XY 8	TOMS RIVER NJ BRD OF EDU.....		06/25/2019.....	MORGAN STANLEY.....		1,187,286	1,165,000	
89453P G7 8	TRAVIS CNTY TEX.....		04/15/2019.....	CIT GROUP.....		2,424,936	1,985,000	2,206
89453P G8 6	TRAVIS CNTY TEX.....		04/15/2019.....	CIT GROUP.....		2,707,342	2,180,000	2,422
915138 NZ 0	UNIVERSITY OF TOLDEO.....		05/23/2019.....	VARIOUS.....		3,377,619	2,715,000	47,299
91523N LB 0	UNIVERSITY WASH UNIV.....		06/11/2019.....	WELLS FARGO.....		2,792,175	2,500,000	56,250
917661 S9 2	UTICA MI CMNTY SCHS.....		02/20/2019.....	STIEFL.....		2,667,700	2,500,000	
92778V HW 1	VIRGINIA COLLEGE BLD.....		11/15/2019.....	JP MORGAN.....		2,561,007	2,030,000	
96634R AU 6	WHITING IND ENVIRONM.....		06/26/2019.....	BANK AMERICA MERRILL.....		6,231,593	5,250,000	
97705M PG 4	WISCONSIN ST.....		12/03/2019.....	PERSHING DLJ.....		3,270,178	2,795,000	
97712D 3A 2	WISCONSIN ST HEALTH.....		10/17/2019.....	MORGAN STANLEY.....		2,106,438	1,670,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					545,151,776	501,727,132	1,678,274
Bonds - Industrial and Miscellaneous								
00081T AJ 7	ACCO BRANDS CORP.....		10/24/2019.....	VARIOUS.....		787,850	770,000	5,194
00130H BY 0	AES CORP.....		07/15/2019.....	MORGAN STANLEY.....		567,100	535,000	10,358
001546 AT 7	AK STEEL CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		12,240	12,000	5
00164V AD 5	AMC NETWORKS INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		15,787	16,000	236
00164V AE 3	AMC NETWORKS INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		1,918	2,000	44
00165A AH 1	AMC ENTERTAINMENT INC.....		12/17/2019.....	VARIOUS.....		191,189	206,000	178
00165C AB 0	AMC ENTERTAINMENT INC.....		12/17/2019.....	VARIOUS.....		45,452	50,000	346
00165C AD 6	AMC ENTMT HLDGS INC.....		12/17/2019.....	BANK OF.....		32,153	35,000	202
00191A AD 8	ARD FIN S A.....		11/12/2019.....	VARIOUS.....		1,049,375	1,050,000	
00191U AA 0	ASGN INC.....		11/26/2019.....	VARIOUS.....		380,450	380,000	40
00213M AK 0	APX GROUP INC.....		12/17/2019.....	BANK OF.....		30,237	30,000	118
00287Y AL 3	ABBVIE INC.....		11/14/2019.....	BANC OF AMERICA.....		1,018,720	1,000,000	967
00404A AE 9	ACADIA HEALTH CO INC.....		11/01/2019.....	VARIOUS.....		291,950	291,000	2,946
00404A AJ 8	ACADIA HEALTH CO INC.....		11/01/2019.....	VARIOUS.....		1,631,598	1,610,000	27,969
00404A AM 1	ACADIA HEALTHCARE CO INC.....		11/01/2019.....	VARIOUS.....		803,906	783,000	16,689
00489L AA 1	ACRISURE LLC / FIN INC.....		12/17/2019.....	VARIOUS.....		586,486	634,000	16,636
00489L AC 7	ACRISURE LLC / ACRIS.....		12/17/2019.....	VARIOUS.....		904,642	871,000	9,548
00489L AD 5	ACRISURE LLC / ACRIS.....		12/18/2019.....	VARIOUS.....		461,464	450,000	6,068
00507V AH 2	ACTIVISION BLIZZARD.....		04/09/2019.....	JP MORGAN.....		592,848	600,000	997
00688J AA 5	ADIANT US LLC.....		12/04/2019.....	VARIOUS.....		1,269,446	1,238,000	9,823
007903 AX 5	ADVANCED MICRO DEVIC.....		01/15/2019.....	BANK AMERICA MERRILL.....		14,040	13,000	412
00790X AA 9	ADVANCED DISP SVCS I.....		02/14/2019.....	WELLS FARGO.....		251,875	250,000	3,306
00912X BH 6	AIR LEASE CORP.....		12/11/2019.....	CIBC WORLD MKTS.....		3,951,000	4,000,000	2,301

E13.4

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
013092 AA 9	ALBERTSONS COS INC		01/22/2019.....	BANK AMERICA MERRILL		530,000	530,000	
013092 AB 7	ALBERTSONS COS INC		11/01/2019.....	VARIOUS.....		811,750	805,000	2,304
013092 AC 5	ALBERTSONS COS INC		12/17/2019.....	VARIOUS.....		1,030,061	1,030,000	104
013093 AB 5	ALBERTSONS COS INC		11/01/2019.....	VARIOUS.....		420,874	403,000	4,354
013093 AD 1	ALBERTSONS COS INC		11/06/2019.....	VARIOUS.....		1,749,704	1,805,000	27,178
013104 AF 1	ALBERTSONS INC.....		07/25/2019.....	VARIOUS.....		425,250	450,000	9,126
013817 AU 5	ALCOA INC.....		01/15/2019.....	BANK AMERICA MERRILL		6,180	6,000	156
013817 AV 3	ALCOA INC.....		01/15/2019.....	BANK AMERICA MERRILL		8,180	8,000	110
013822 AB 7	ALCOA NEDERLAND HOLDING.....		07/01/2019.....	JP MORGAN.....		117,146	110,000	1,946
013822 AC 5	ALCOA NEDERLAND HOLDING.....		11/01/2019.....	VARIOUS.....		538,925	525,000	8,401
01551U AC 8	ALGECO SCOTSMAN GLOB FIN.....		12/17/2019.....	JEFFERIES & CO.....		294,750	300,000	8,267
01883L AA 1	ALLIANT HLDGS INTER.....		10/02/2019.....	MORGAN STANLEY.....		625,000	625,000	
019576 AA 5	ALLIED UNVL HOLDCO L.....		12/17/2019.....	VARIOUS.....		922,405	903,000	5,072
019576 AB 3	ALLIED UNVL HOLDCO L.....		12/17/2019.....	VARIOUS.....		1,097,963	1,080,000	16,158
019736 AD 9	ALLISON TRANSMISSION.....		11/01/2019.....	JP MORGAN.....		16,068	16,000	67
019736 AF 4	ALLISON TRANSMISSION.....		07/15/2019.....	VARIOUS.....		395,288	375,000	5,502
02005N AY 6	ALLY FINL INC.....		11/01/2019.....	JP MORGAN.....		119,056	119,000	1,064
02154C AD 5	ALTICE FINANCING S.A.....		11/01/2019.....	JP MORGAN.....		326,731	328,000	2,860
02154C AE 3	ALTICE FINANCING S.A.....		11/01/2019.....	VARIOUS.....		1,684,947	1,730,000	51,694
02154E AD 1	ALTICE FINANCING S.A.....		11/01/2019.....	JP MORGAN.....		233,116	248,000	1,576
02156D AA 7	ALTICE S.A.....		05/03/2019.....	CITIGROUP.....		750,000	750,000	
023135 BC 9	AMAZON COM INC.....		06/24/2019.....	USBCORP.....		1,021,130	1,000,000	12,906
02406P AR 1	AMERICAN AXLE & MFG INC.....		01/15/2019.....	BANK AMERICA MERRILL		18,193	19,000	350
02406P AU 4	AMERICAN AXLE & MFG INC.....		12/17/2019.....	BANK OF.....		31,000	30,000	423
02406P AY 6	AMERICAN AXLE & MFG INC.....		12/17/2019.....	BANK OF.....		30,790	30,000	490
024747 AE 7	AMERICAN BLDRS & CON.....		11/13/2019.....	VARIOUS.....		1,430,313	1,360,000	22,656
030506 AA 7	AMERICAN WOODMARK CORP.....		01/15/2019.....	BANK AMERICA MERRILL		12,123	13,000	215
030981 AK 0	AMERIGAS PARTNERS L.....		10/24/2019.....	VARIOUS.....		790,850	745,000	8,511
030981 AL 8	AMERIGAS PARTNERS LP.....		11/01/2019.....	VARIOUS.....		209,623	214,000	5,121
031162 BD 1	AMGEN INC.....		01/07/2019.....	PERSHING DLJ.....		1,005,710	1,000,000	9,392
031652 BK 5	AMKOR TECHNOLOGY INC.....		03/13/2019.....	MORGAN STANLEY.....		497,500	500,000	
031921 AA 7	AMWINS GROUP INC.....		12/13/2019.....	VARIOUS.....		320,063	300,000	10,721
032177 AH 0	AMSTED INDS INC.....		10/24/2019.....	FIRST UNION.....		616,838	585,000	5,755
032177 AJ 6	AMSTED INDS INC.....		12/10/2019.....	WELLS FARGO.....		250,000	250,000	
035240 AQ 3	ANHEUSER-BUSCH INBEV.....		02/11/2019.....	VARIOUS.....		2,575,520	2,500,000	3,167
03674X AC 0	ANTERO RESOURCES FINANCE		07/29/2019.....	VARIOUS.....		1,200,054	1,275,000	9,709
03690A AD 8	ANTERO MIDSTREAM		11/06/2019.....	JP MORGAN.....		526,500	650,000	6,876
037833 BG 4	APPLE INC.....		01/29/2019.....	CITIGROUP.....		1,000,080	1,000,000	6,933
037833 CJ 7	APPLE INC.....		08/19/2019.....	USBCORP.....		107,512	100,000	112
037833 DB 3	APPLE INC.....		06/24/2019.....	USBCORP.....		511,700	500,000	4,189
038522 AQ 1	ARAMARK SVCS INC.....		11/01/2019.....	VARIOUS.....		100,937	103,000	1,478
03959K AA 8	ARCHROCK PARTNERS		10/24/2019.....	VARIOUS.....		441,000	420,000	6,514
03959K AC 4	ARCHROCK PARTNERS		12/16/2019.....	RBC CAP.....		210,000	210,000	
04021L AA 8	ARGOS MERGER SUB INC.....		12/17/2019.....	VARIOUS.....		602,829	789,000	12,395
04364V AG 8	ASCENT RES - UTICA		06/20/2019.....	MORGAN STANLEY.....		327,250	350,000	3,607
045054 AL 7	ASHTAD CAPITAL INC.....		10/28/2019.....	ABN AMRO.....		315,000	315,000	

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05367A AD 5	AVIATION CAP GROUP		04/09/2019	PERSHING DLJ		640,728	600,000	563
05369A AC 5	AVIATION CAP GROUP		11/13/2019	MITSUBISHI		412,348	400,000	603
053773 AV 9	AVIS BUDGET CAR RENT		11/01/2019	JP MORGAN		27,554	28,000	128
053773 BB 2	AVIS BUDGET CAR RENT		11/01/2019	VARIOUS		501,020	486,000	6,966
05508R AE 6	B&G FOODS INC		12/04/2019	VARIOUS		1,063,725	1,059,000	9,956
05508W AB 1	B & G FOODS INC		12/17/2019	BANK OF		30,169	30,000	363
05545M AA 0	BBA U S HLDGS INC		06/20/2019	BARCLAYS		366,625	350,000	2,770
05565E BC 8	BMW US CAP LLC		02/12/2019	VARIOUS		1,403,844	1,400,000	13,732
05605H AA 8	BWX TECHNOLOGIES INC		06/20/2019	FIRST UNION		363,563	350,000	8,309
05972M AA 2	BANCORP COMMERCIAL MORTGAGE TRUST		03/08/2019	WELLS FARGO		500,000	500,000	
05988L AA 6	BANFF MERGER SUB INC		12/17/2019	VARIOUS		329,368	338,000	7,933
06051G GT 0	BANK AMER CORP		11/06/2019	VARIOUS		1,544,568	1,500,000	4,665
06051G HG 7	BANK OF AMERICA CORP		06/24/2019	JP MORGAN		534,715	500,000	6,120
06051G HQ 5	BANK AMER CORP		02/11/2019	BARCLAYS		1,005,080	1,000,000	662
06051G HV 4	BANK AMER CORP		09/19/2019	WELLS FARGO		1,026,270	1,000,000	5,323
073685 AD 1	BEACON ROOFING SUPPL		12/13/2019	VARIOUS		1,275,346	1,300,000	17,929
08576P AA 9	BERRY GLOBAL INC		11/06/2019	MORGAN STANLEY		176,750	175,000	1,816
085770 AB 1	BERRY GLOBAL ESCROW CORP		11/01/2019	VARIOUS		1,753,741	1,695,000	15,435
085790 AY 9	BERRY PLASTICS CORP		11/01/2019	VARIOUS		731,328	733,000	7,553
08580B AA 4	BERRY PETE CO LLC		11/06/2019	GOLDMAN SACHS		444,125	475,000	7,666
095796 AA 6	BLUE RACER MIDSTREAM		12/17/2019	BANK OF		29,872	30,000	174
097751 BF 7	BOMBARDIER INC		12/17/2019	VARIOUS		487,212	483,000	4,845
097751 BM 2	BOMBARDIER INC		06/04/2019	VARIOUS		555,910	568,000	11,052
099500 AA 8	BOOZ ALLEN & HAMILTO		07/15/2019	VARIOUS		342,713	335,000	2,642
103304 BM 2	BOYD GAMING CORP		07/15/2019	JP MORGAN		689,775	645,000	9,684
103304 BQ 3	BOYD GAMING CORP		11/01/2019	VARIOUS		426,346	421,000	7,598
103304 BR 1	BOYD GAMING CORP		11/19/2019	VARIOUS		960,000	960,000	
11284D AA 3	BROOKFIELD PPTY REIT		06/20/2019	MORGAN STANLEY		587,688	575,000	2,963
118230 AN 1	BUCKEYE PARTNERS L P		09/12/2019	CANTOR		238,263	245,000	4,376
118230 AQ 4	BUCKEYE PARTNERS L P		12/04/2019	VARIOUS		586,512	643,000	6,621
118230 AR 2	BUCKEYE PARTNERS L P		10/22/2019	VARIOUS		134,287	152,000	1,460
12008R AM 9	BUILDERS FIRSTSOURCE		11/01/2019	VARIOUS		1,428,644	1,398,000	5,741
120111 BM 0	BUILDING MATLS CORP		11/01/2019	VARIOUS		282,191	282,000	3,204
12429T AE 4	BWAY HOLDING CO		12/17/2019	VARIOUS		457,610	473,000	2,004
124847 AC 8	CBS RADIO INC		03/14/2019	JEFFERIES & CO		349,563	350,000	9,657
1248EP BM 4	CCOH SAFARI LLC		11/01/2019	JP MORGAN		892,941	881,000	17,546
1248EP BR 3	CCO HLDGS LLC / CCO		11/01/2019	VARIOUS		340,407	344,000	592
1248EP BX 0	CCO HLDGS LLC / CCO		11/01/2019	VARIOUS		2,938,622	2,939,000	48,844
1248EP CB 7	CCO HLDGS LLC / CCO		06/25/2019	DEUTSCHE BANK		1,489,200	1,460,000	10,245
1248EP CD 3	CCO HLDGS LLC / CCO		12/02/2019	VARIOUS		574,219	570,000	3,711
12508E AJ 0	CDK GLOBAL INC		07/15/2019	JP MORGAN		341,550	330,000	2,984
12527G AF 0	CF INDS INC		10/24/2019	VARIOUS		444,525	420,000	1,893
12543D AU 4	CHS/COMMUNITY HEALTH SYS		01/15/2019	BANK AMERICA MERRILL		40,425	42,000	993
12543D AY 6	CHS/COMMUNITY HEALTH SYS		12/17/2019	BANK OF		30,569	30,000	411
12543D BA 7	CHS/COMMUNITY HEALTH SYS		02/11/2019	JEFFERIES & CO		357,750	450,000	4,367
12543D BB 5	CHS/COMMUNITY HEALTH SYS		12/17/2019	BANK OF		31,765	30,000	1,107

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12543D BC 3	CHS/COMMUNITY HEALTH SYS		12/17/2019	VARIOUS		543,844	550,000	627
125523 AF 7	CIGNA CORP		02/11/2019	CITIGROUP		1,013,360	1,000,000	2,917
12555D AB 1	CIM TRUST		04/05/2019	BANK AMERICA MERRILL		499,004	500,000	534
125581 GQ 5	CIT GROUP INC		11/01/2019	JP MORGAN		42,120	41,000	433
125581 GX 0	CIT GROUP INC		11/01/2019	JP MORGAN		4,000	4,000	35
12596J AB 9	CNH EQUIPMENT TR		01/30/2019	BANK AMERICA MERRILL		999,918	1,000,000	
12597C AB 3	CNH EQUIPMENT TRUST		10/16/2019	WELLS FARGO		1,999,778	2,000,000	
126307 AH 0	CSC HLDGS INC		11/01/2019	VARIOUS		898,142	927,000	8,869
126307 AU 1	CSC HOLDINGS INC		07/15/2019	BARCLAYS		782,172	770,000	6,218
126307 AX 5	CSC HOLDINGS INC		07/01/2019	JP MORGAN		194,193	190,000	6,790
126307 BA 4	CSC HOLDINGS LLC		11/01/2019	VARIOUS		1,696,000	1,696,000	3,918
12652A AA 1	CRC ESCROW ISSUER LL		02/22/2019	VARIOUS		857,500	900,000	15,867
12653C AC 2	CNX RESOURCES CORPOR		07/02/2019	MITSUBISHI		855,000	1,000,000	22,354
126634 AC 8	CVR FEF LLC/COFF FIN INC		01/28/2019	BANK AMERICA MERRILL		100,000	100,000	1,607
13057Q AG 2	CALIFORNIA RESOURCES CORP		01/15/2019	BANK AMERICA MERRILL		9,630	12,000	85
13123X AT 9	CALLON PETE CO DEL		10/24/2019	VARIOUS		649,988	650,000	7,702
131347 CF 1	CALPINE CORP SR NT		06/04/2019	USB SECURITIES		589,680	600,000	4,888
131347 CJ 3	CALPINE CORP		03/20/2019	CIT GROUP		296,250	300,000	2,338
131347 CK 0	CALLPINE CORP		11/01/2019	JP MORGAN		131,448	135,000	2,953
131347 CM 6	CALPINE CORP		12/10/2019	VARIOUS		1,425,000	1,425,000	
131347 CN 4	CALPINE CORP		12/19/2019	MORGAN STANLEY		240,000	240,000	
13323A AB 6	CAMELOT FIN S A		10/25/2019	CITIGROUP		300,000	300,000	
14161T AA 0	CARDTRONICS INC/USA		11/06/2019	FIRST UNION		956,813	940,000	5,731
14315N AH 3	CARMAX AUTO OWNER TR		01/16/2019	CS FIRST		1,999,868	2,000,000	
143905 AN 7	CARRIAGE SVCS INC		12/05/2019	VARIOUS		882,619	850,000	7,518
149123 BV 2	CATERPILLAR INC		01/11/2019	MORGAN STANLEY		1,020,980	1,000,000	5,200
14913Q 2T 5	CATERPILLAR FINL SVC		02/19/2019	JP MORGAN		499,760	500,000	
150190 AB 2	CEDAR FAIR L P / CAN		06/20/2019	BANK AMERICA MERRILL		622,500	600,000	6,181
150190 AC 0	CEDAR FAIR L P / CAN		07/15/2019	BARCLAYS		112,475	110,000	321
15135B AQ 4	CENTENE CORP DEL		11/21/2019	VARIOUS		2,573,202	2,595,000	
15135B AS 0	CENTENE CORP DEL		11/21/2019	ABN AMRO		860,000	860,000	
15138A AA 8	CENTENNIAL RESOURCE		10/24/2019	VARIOUS		436,650	470,000	4,003
153527 AM 8	CENTRAL GARDEN & PET		11/06/2019	VARIOUS		601,325	600,000	10,303
156686 AM 9	CENTURY TEL ENTERPRI		11/01/2019	JP MORGAN		248,251	255,000	7,282
156700 AM 8	CENTURYLINK INC		11/01/2019	VARIOUS		178,400	188,000	3,168
156700 AX 4	CENTURYLINK INC		01/15/2019	BANK AMERICA MERRILL		15,188	15,000	129
156700 AZ 9	CENTURYLINK INC		12/17/2019	BANK OF		31,997	30,000	366
156700 BB 1	CENTURYLINK INC		12/17/2019	VARIOUS		980,702	980,000	13
15723R AA 2	CFX ESCROW CORP		11/01/2019	VARIOUS		236,000	236,000	393
15911N AA 3	CHANGE HEALTHCARE HL		11/01/2019	VARIOUS		1,208,330	1,208,000	11,895
15942R AF 6	CHAPARRAL ENERGY INC		02/22/2019	JEFFERIES & CO		253,500	325,000	3,239
159864 AE 7	CHARLES RIV LABS INT		10/23/2019	JP MORGAN		560,000	560,000	
161175 BQ 6	CHARTER COMMUNICATION		11/14/2019	BNP PARIBAS		751,569	700,000	9,363
163851 AB 4	CHEMOURS CO		12/04/2019	VARIOUS		587,036	595,000	9,145
163851 AD 0	CHEMOURS CO		12/17/2019	VARIOUS		369,555	380,000	9,337
163851 AE 8	CHEMOURS CO		12/17/2019	BANK OF		30,400	35,000	178

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
16411Q AB 7	CHENIERE ENERGY PARTNERS.....		11/01/2019.....	VARIOUS.....		455,774	458,000	5,080
16411Q AE 1	CHENIERE ENERGY PART.....		09/10/2019.....	RBC CAPITAL.....		1,025,000	1,025,000	
16412X AG 0	CHENIERE CORPUS CHRI.....		11/01/2019.....	VARIOUS.....		673,992	656,000	6,754
165167 DD 6	CHESAPEAKE ENERGY CORP.....		12/19/2019.....	EXCHANGE.....		142,601	105,000	
165183 BY 9	CHESAPEAKE FUNDING III LLC.....		03/20/2019.....	BANK AMERICA MERRILL.....		999,852	1,000,000	
171484 AG 3	CHURCHILL DOWNS INC.....		07/15/2019.....	VARIOUS.....		399,156	380,000	5,466
172441 AZ 0	CINEMARK USA INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		26,730	27,000	168
172967 HQ 7	CITIGROUP INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		354,402	367,000	3,614
172967 LN 9	CITIGROUP INC.....		02/08/2019.....	VARIOUS.....		2,456,491	2,500,000	15,497
172967 LW 9	CITIGROUP INC.....		08/19/2019.....	CITIGROUP.....		648,341	600,000	4,901
172967 ME 8	CITIGROUP INC.....		09/19/2019.....	MK TAXES SYS.....		1,084,810	1,000,000	332
17302W AB 4	CITGO HOLDING INC.....		12/17/2019.....	VARIOUS.....		457,663	440,000	9,674
17302X AJ 5	CITGO PETE CORP.....		10/24/2019.....	VARIOUS.....		1,515,313	1,500,000	27,274
184496 AN 7	CLEAN HARBORS INC.....		11/01/2019.....	VARIOUS.....		173,000	173,000	371
184496 AP 2	CLEAN HARBORS INC.....		07/15/2019.....	MORGAN STANLEY.....		282,906	275,000	587
18451Q AN 8	CLEAR CHANNEL WW HLD.....		11/05/2019.....	VARIOUS.....		2,375,500	2,200,000	17,100
18539U AC 9	CLEARWAY ENERGY OPER.....		12/05/2019.....	VARIOUS.....		950,363	940,000	
185401 AG 1	CLEAVER BROOKS INC.....		12/19/2019.....	RBC CAP.....		185,375	185,000	4,487
185899 AC 5	CLEVELAND CLIFFS INC.....		07/01/2019.....	VARIOUS.....		676,750	700,000	2,938
18683K AM 3	CLEVELAND-CLIFFS INC.....		10/24/2019.....	VARIOUS.....		1,173,590	1,184,000	11,208
203372 AM 9	COMMSCOPE INC.....		12/17/2019.....	VARIOUS.....		1,374,531	1,439,000	7,399
20337Y AA 5	COMMSCOPE HLDG CO IN.....		12/04/2019.....	VARIOUS.....		721,640	765,000	14,653
20338H AB 9	COMMSCOPE TECHNOL.....		12/17/2019.....	BANK OF.....		28,107	30,000	392
20338Q AA 1	COMMSCOPE FIN LLC.....		12/17/2019.....	VARIOUS.....		1,085,854	1,084,000	8,635
20338Q AD 5	COMMSCOPE FIN LLC.....		11/06/2019.....	VARIOUS.....		1,997,110	1,963,000	33,766
20341W AA 3	COMM S&L / CSL CAPIT.....		12/17/2019.....	VARIOUS.....		390,728	405,000	770
20341W AD 7	COMM S&L / CSL CAPIT.....		04/16/2019.....	DEUTSCHE BANK.....		183,056	195,000	134
20341W AE 5	COMM S&L / CSL CAPIT.....		12/17/2019.....	BANK OF.....		29,712	35,000	28
20752T AA 2	CONNECT FINCO SARL.....		10/24/2019.....	VARIOUS.....		2,024,325	2,000,000	2,737
210371 AL 4	CONSTELLATION ENERGY.....		04/09/2019.....	MORGAN STANLEY.....		620,004	600,000	11,158
216762 AF 1	COOPER-STANDARD AUTO.....		11/25/2019.....	BANC OF AMERICA.....		43,000	50,000	94
21871M AA 1	CORE & MAIN HOLDINGS.....		09/12/2019.....	JP MORGAN.....		689,500	700,000	
21925A AE 5	CORNERSTONE CHEM CO.....		12/16/2019.....	STIEFL-F.....		464,738	510,000	11,762
22282E AG 7	COVANTA HLDG CORP.....		06/27/2019.....	FIRST UNION.....		878,800	845,000	
22282E AH 5	COVANTA HLDG CORP.....		11/06/2019.....	VARIOUS.....		444,775	420,000	8,332
22303Q AN 0	COVIDIEN INTL FIN S.....		02/08/2019.....	MORGAN STANLEY.....		1,512,825	1,500,000	7,600
22534D AA 8	CREDIT ACCEPT AUTO T.....		11/14/2019.....	BANC OF AMERICA.....		2,921,795	2,870,000	849
226373 AL 2	CRESTWOOD MIDSTREAM.....		12/17/2019.....	BANK OF.....		30,653	30,000	406
226373 AP 3	CRESTWOOD MIDSTREAM.....		12/17/2019.....	BANK OF.....		30,819	30,000	374
226373 AQ 1	CRESTWOOD MIDSTREAM.....		12/17/2019.....	BANK OF.....		30,562	30,000	225
22663A AA 7	CRIMSON MERGER SUB / ORTH.....		12/04/2019.....	MORGAN STANLEY.....		294,015	295,000	1,140
228701 AF 5	CROWNROCK LP/CROWNROCK FIN.....		11/01/2019.....	VARIOUS.....		783,551	799,000	6,330
23110A AA 4	CUMULUS MEDIA NEW HL.....		06/13/2019.....	VARIOUS.....		753,744	750,000	
23131L AA 5	CURO GROUP HLDGS COR.....		01/16/2019.....	BANK AMERICA MERRILL.....		12,133	14,000	452
23311V AG 2	DCP MIDSTREAM OPERAT.....		01/16/2019.....	BANK OF.....		856,375	850,000	381
23371D AD 6	DAE FDG LLC.....		06/20/2019.....	JP MORGAN.....		307,538	295,000	1,678
23422R AA 0	DAKOTA MERGER SUB IN.....		12/17/2019.....	BANK OF.....		31,358	30,000	968

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
23422R AB 8	DAKOTA MERGER SUB IN		12/17/2019	BANK OF		31,086	30,000	698
235822 AB 9	DANA FING LUXEMBOURG		11/01/2019	VARIOUS		627,155	643,000	6,714
235825 AF 3	DANA INCORPORATED		12/04/2019	VARIOUS		952,690	950,000	346
237266 AH 4	DARLING INGREDIENTS		06/20/2019	JP MORGAN		417,000	400,000	4,725
23918K AQ 1	DAVITA HELTHCARE PARTNER		11/01/2019	VARIOUS		979,534	997,000	23,257
23918K AR 9	DAVITA HELTHCARE PARTNER		10/24/2019	BANC OF AMERICA		177,406	175,000	4,302
24023K AE 8	DBS GROUP		04/15/2019	BARCLAYS US FUN		599,676	600,000	
24422E UX 5	DEERE JOHN CAP CORP		06/27/2019	MORGAN STANLEY		505,185	500,000	867
247916 AM 1	DENBURY RES INC		09/17/2019	VARIOUS		174,763	215,000	1,550
25272K AD 5	DIAMOND 1 FIN CORP		04/09/2019	STATE STREET REPO		615,354	600,000	8,545
25272K AG 8	DIAMOND 1 FIN CORP		11/14/2019	GOLDMAN SACHS		760,389	700,000	16,214
25272K AU 7	DIAMOND 1 FIN CORP		06/20/2019	BANK AMERICA MERRILL		292,627	287,000	485
25272K AW 3	DIAMOND 1 FIN CORP		11/01/2019	VARIOUS		1,061,147	1,025,000	15,071
25277L AA 4	DIAMOND SPORTS GROUP		07/18/2019	VARIOUS		655,000	655,000	
25277L AC 0	DIAMOND SPORTS GROUP		12/04/2019	VARIOUS		2,042,337	2,056,000	16,069
25382F AB 7	DIGICEL GROUP LTD		01/14/2019	GOLDMAN		1,207,127	1,287,000	
25466A AF 8	DISCOVER BK		01/18/2019	USBCORP		247,021	250,000	3,644
254683 CK 9	DISCOVER CARD EXE TR		01/28/2019	CITIGROUP		999,979	1,000,000	
254687 CK 0	DISNEY WALT CO		03/20/2019	EXCHANGE		257,136	250,000	
254687 CM 6	DISNEY WALT CO		03/20/2019	EXCHANGE		568,604	575,000	
254687 CR 5	DISNEY WALT CO		03/20/2019	EXCHANGE		996,934	1,000,000	
254687 CZ 7	DISNEY WALT CO		03/20/2019	EXCHANGE		246,734	250,000	
25470X AJ 4	DISH DBS CORP		11/01/2019	VARIOUS		1,621,340	1,631,000	34,393
25470X AW 5	DISH DBS CORP		12/17/2019	BANK OF		30,548	30,000	166
25470X AY 1	DISH DBS CORP		12/17/2019	VARIOUS		342,700	390,000	1,905
25787G AC 4	DONNELLEY FINL SOLUT		05/15/2019	MIZUHO		206,000	200,000	1,364
26252T AA 4	DT AUTO OWNER TRUST		05/07/2019	DEUTSCHE BANK		1,199,933	1,200,000	
26441C BD 6	DUKE ENERGY CORP NEW		03/06/2019	JP MORGAN		1,000,000	1,000,000	
26483E AJ 9	DUN & BRADSTREET COR		11/01/2019	VARIOUS		575,000	575,000	1,089
26483E AK 6	DUN & BRADSTREET COR		12/17/2019	VARIOUS		511,182	475,000	3,189
26907Y AA 2	ESH HOSPITALITY INC		06/20/2019	CS FIRST		933,038	895,000	6,918
26907Y AB 0	ESH HOSPITALITY INC		11/06/2019	VARIOUS		704,888	700,000	3,099
26959X AC 7	EAGLE HOLDING CO. II		11/01/2019	VARIOUS		399,044	403,000	1,905
28414H AE 3	ELANCO ANIMAL HEALTH		11/01/2019	JP MORGAN		207,000	199,000	1,488
28470R AF 9	ELDORADO RESORTS INC		06/20/2019	BANK AMERICA MERRILL		729,750	700,000	9,683
29261A AA 8	ENCOMPASS HEALTH COR		11/06/2019	VARIOUS		962,463	953,000	2,436
29272W AA 7	ENERGIZER HLDGS INC		07/15/2019	VARIOUS		170,599	165,000	2,700
29272W AB 5	ENERGIZER HLDGS INC		11/01/2019	VARIOUS		711,000	711,000	6,434
29273A AA 4	ENERGIZER SPINCO INC		07/01/2019	JP MORGAN		200,331	210,000	513
29275Y AB 8	ENERSYS		07/15/2019	GOLDMAN SACHS		400,238	390,000	4,171
29275Y AC 6	ENERSYS		12/09/2019	ABN AMRO		280,000	280,000	
29336U AB 3	ENLINK MIDSTREAM PARTNER		10/03/2019	CITIGROUP		335,125	350,000	257
29355X AG 2	ENPRO INDS INC		01/15/2019	BANK AMERICA MERRILL		13,930	14,000	201
29365D AA 7	ENTERCOM MEDIA CORP		06/04/2019	VARIOUS		1,169,170	1,150,000	5,850
29373T AA 2	ENTERPRISE MERGER SU		06/26/2019	VARIOUS		354,929	482,000	9,122
29374A AB 0	ENTERPRISE FLEET FINANCING LLC		03/12/2019	WELLS FARGO		1,499,988	1,500,000	

E13.9

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
29413X AD 9	ENVIVA PARTNERS LP/IE.....		11/22/2019.....	BARCLAYS.....		200,000	200,000	
30227K AE 9	EXTERRAN NRG SOLUTIONS/F.....		01/15/2019.....	BANK AMERICA MERRILL.....		14,513	15,000	257
30227M AA 3	EXTRACTION OIL & GAS INC.....		06/20/2019.....	CS FIRST.....		218,125	250,000	1,997
30231G BE 1	EXXON MOBIL CORP.....		08/13/2019.....	JP MORGAN.....		1,000,000	1,000,000	
30251G AY 3	FMG RESOURCES AUG 2006.....		01/15/2019.....	BANK AMERICA MERRILL.....		24,375	25,000	434
303250 AF 1	FAIR ISAAC CORP.....		12/03/2019.....	VARIOUS.....		1,005,000	1,005,000	
3136B3 WF 3	FNMA REMIC TRUST.....		11/14/2019.....	MORGAN STANLEY.....		5,224,333	5,249,762	7,779
315786 AC 7	FIDELITY & GUARANTY LIFE.....		01/15/2019.....	BANK AMERICA MERRILL.....		15,536	16,000	186
31740L AA 1	FINANCIAL & RISK US.....		06/05/2019.....	BANK AMERICA MERRILL.....		101,780	100,000	382
31740L AC 7	FINANCIAL & RISK US.....		01/24/2019.....	BANK AMERICA MERRILL.....		1,039,500	1,100,000	29,494
336130 AB 5	FIRST QUALITY FIN CO.....		07/15/2019.....	VARIOUS.....		573,800	565,000	12,158
33767D AA 3	FIRSTCASH INC.....		06/20/2019.....	JEFFERIES & CO.....		354,488	345,000	1,185
33936Y AA 3	FLEX ACQUISITION CO INC.....		12/04/2019.....	MORGAN STANLEY.....		298,051	310,000	8,347
33936Y AC 9	FLEX ACQUISITION CO.....		12/17/2019.....	BANK OF.....		30,291	30,000	1,011
34528Q FU 3	FORD CREDIT FLRPLN T.....		11/14/2019.....	BNP PARIBAS.....		2,021,719	2,000,000	413
34528Q GH 1	FORD CREDIT FLRPLN T.....		11/14/2019.....	BARCLAYS.....		2,055,625	2,000,000	587
34528Q GS 7	FORD CREDITFLOORPLAN.....		04/02/2019.....	BARCLAYS.....		999,856	1,000,000	
345397 VU 4	FORD MOTOR CREDIT CO LLC.....		02/08/2019.....	VARIOUS.....		1,179,904	1,150,000	20,603
34960P AB 7	FORTRESS TRANS INFRS.....		12/17/2019.....	BANK OF.....		31,718	30,000	423
35137L AC 9	FOX CORP.....		01/15/2019.....	GOLDMAN SACHS.....		500,000	500,000	
35166F AA 0	FOXTROT ESCROW ISSUE.....		12/17/2019.....	BANK OF.....		31,362	30,000	429
35640Y AA 5	FREEDOM MORTGAGE COR.....		12/17/2019.....	BANK OF.....		29,674	30,000	230
35640Y AB 3	FREEDOM MORTGAGE COR.....		12/17/2019.....	BANK OF.....		29,545	30,000	440
35671D AZ 8	FREEPORT-MCMORAN INC.....		02/26/2019.....	VARIOUS.....		870,188	900,000	14,483
35906A AW 8	FRONTIER COMMUNICATIONS CORP.....		06/04/2019.....	CITIGROUP.....		726,250	1,000,000	23,625
35906A BA 5	FRONTIER COMMUNICATIONS CORP.....		12/17/2019.....	VARIOUS.....		317,313	317,000	6,056
35906A BC 1	FRONTIER COMMUNICATI.....		12/17/2019.....	VARIOUS.....		471,256	450,000	7,840
36120R AA 7	FXI HOLDINGS INC.....		12/17/2019.....	BANK OF.....		28,626	30,000	315
36164Q MS 4	GEN ELEC CAPITL.....		02/08/2019.....	VARIOUS.....		972,150	1,000,000	4,554
36164Y AB 7	GCP APPLIED TECHNOLO.....		11/06/2019.....	VARIOUS.....		527,600	515,000	5,049
36166T AA 8	GCI LLC.....		06/03/2019.....	SUNTRUST.....		450,000	450,000	
36186C BY 8	GMAC.....		11/01/2019.....	JP MORGAN.....		174,761	152,000	
36256D AA 4	GLS AUTO RECEIVABLES TRUST.....		02/05/2019.....	DEUTSCHE BANK.....		999,980	1,000,000	
36256U AB 4	FM FINANCIAL AUTOMOBILE LEASING.....		02/13/2019.....	WELLS FARGO.....		1,499,922	1,500,000	
36256X AB 8	GM FINL CON AUTO REC.....		01/08/2019.....	RBC CAP.....		1,499,868	1,500,000	
366651 AB 3	GARTNER INC.....		06/20/2019.....	BANK AMERICA MERRILL.....		361,375	350,000	4,136
37185L AG 7	GENESIS ENERGY LP/ G.....		01/30/2019.....	VARIOUS.....		552,574	581,000	6,716
37185L AH 5	GENESIS ENERGY LP/ G.....		12/17/2019.....	BANK OF.....		30,336	30,000	776
37185L AJ 1	GENESIS ENERGY LP/ G.....		12/17/2019.....	VARIOUS.....		35,484	37,000	556
37185L AK 8	GENESIS ENERGY LP/ G.....		12/17/2019.....	BANK OF.....		32,586	35,000	207
37247D AP 1	GENWORTH FINL INC.....		12/17/2019.....	BANK OF.....		31,795	30,000	540
374276 AJ 2	GETTY IMAGES INC.....		10/31/2019.....	JP MORGAN.....		301,563	300,000	2,207
37954F AF 1	GLOBAL PARTNERS / GL.....		12/17/2019.....	VARIOUS.....		431,877	430,000	811
37960J AA 6	GLOBAL AIRCRAFT LEASE.....		12/16/2019.....	VARIOUS.....		2,702,572	2,687,000	21,477
38016L AA 3	GO DADDY OPER CO LLC.....		11/01/2019.....	VARIOUS.....		449,000	449,000	1,265
38113Y AC 3	GOLDEN NUGGET INC.....		12/17/2019.....	BANK OF.....		32,387	30,000	569

E13.10

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38113Y AE 9	GOLDEN NUGGET INC.....		10/24/2019.....	VARIOUS.....		1,243,488	1,205,000	12,317
38141G RD 8	GOLDMAN SACHS GROUP INC.....		06/24/2019.....	BANK AMERICA MERRILL.....		1,870,326	1,800,000	27,731
383909 AE 8	GRACE W R & CO CONN.....		11/01/2019.....	VARIOUS.....		78,846	78,000	431
383909 AF 5	GRACE W R & CO CONN.....		11/01/2019.....	VARIOUS.....		222,022	216,000	1,309
384637 AA 2	GRAHAM HOLDINGS CO.....		01/16/2019.....	WELLS FARGO.....		10,416	10,000	75
39807U AB 2	GREYSTAR REAL ESTATE.....		11/06/2019.....	JP MORGAN.....		1,142,563	1,105,000	13,183
398545 AA 1	GRINDING MED/MC GRINDING.....		06/20/2019.....	JP MORGAN.....		569,713	595,000	1,097
40010P AA 6	GRUBHUB HLDGS INC.....		12/04/2019.....	VARIOUS.....		936,613	960,000	13,461
40060Q AA 3	GTCR AP FINANCE INC.....		10/02/2019.....	VARIOUS.....		505,063	500,000	4,456
402635 AE 6	GULFPORT ENERGY CORP.....		07/01/2019.....	VARIOUS.....		279,220	295,000	3,141
402635 AH 9	GULFPORT ENERGY CORP.....		05/07/2019.....	VARIOUS.....		49,895	56,000	292
402635 AL 0	GULFPORT ENERGY CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		20,460	22,000	242
402635 AP 1	GULFPORT ENERGY CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		9,200	10,000	4
40390D AA 3	HLF FING SARL LLC /.....		11/26/2019.....	VARIOUS.....		568,317	549,000	9,087
404030 AH 1	H&E EQUIPMENT SERVICES INC.....		11/06/2019.....	VARIOUS.....		1,139,732	1,112,000	15,698
404119 BR 9	HCA INC.....		11/01/2019.....	VARIOUS.....		985,344	926,000	20,520
404121 AD 7	HCA INC.....		11/01/2019.....	JP MORGAN.....		359,789	356,000	7,387
404121 AH 8	HCA INC.....		06/20/2019.....	JP MORGAN.....		158,413	145,000	2,446
404121 AJ 4	HCA INC.....		06/20/2019.....	JP MORGAN.....		550,650	500,000	8,828
415864 AM 9	HARSCO CORP.....		07/15/2019.....	JEFFERIES & CO.....		339,625	325,000	986
418751 AA 1	HAT HLDGS I LLC / HA.....		10/24/2019.....	FIRST UNION.....		697,513	680,000	4,257
42704L AA 2	HERC HLDGS INC.....		11/06/2019.....	VARIOUS.....		1,972,902	1,944,000	12,616
428040 CS 6	HERTZ CORP.....		12/17/2019.....	BANK OF AMER.....		30,896	30,000	293
428040 CT 4	HERTZ CORP.....		11/01/2019.....	JP MORGAN.....		98,997	100,000	3,177
428040 CY 3	HERTZ CORP.....		12/17/2019.....	BANK OF AMER.....		32,522	30,000	819
428040 CZ 0	HERTZ CORP.....		11/22/2019.....	VARIOUS.....		1,705,813	1,710,000	56
428102 AC 1	HESS INFRASTRUCTURE.....		11/06/2019.....	VARIOUS.....		1,152,575	1,105,000	18,596
42829L AF 1	HEXION INC.....		12/05/2019.....	VARIOUS.....		754,158	745,000	18,457
431475 AD 4	HILL ROM HLDGS INC.....		09/05/2019.....	HILLTOP SECURITIES.....		75,000	75,000	
432833 AF 8	HILTON DOMESTIC OPERATING.....		06/10/2019.....	BANK AMERICA MERRILL.....		500,000	500,000	
44332P AD 3	HUB INTL LTD.....		12/17/2019.....	VARIOUS.....		1,047,654	1,032,000	10,563
444454 AF 9	HUGHES SATELLITE SYS.....		12/17/2019.....	BANK OF.....		28,058	25,000	635
445587 AC 2	HUNT COS INC.....		10/24/2019.....	VARIOUS.....		1,138,200	1,190,000	22,424
44644A AH 0	HUNTINGTON NB COLUMB.....		02/19/2019.....	RBC CAP.....		999,090	1,000,000	
449253 AB 9	IAA SPINCO INC.....		11/01/2019.....	VARIOUS.....		1,165,413	1,123,000	8,194
44988M AA 3	IRB HLDG CORP.....		10/30/2019.....	VARIOUS.....		1,319,200	1,320,000	16,853
449934 AD 0	IMS HEALTH INC.....		06/27/2019.....	MORGAN STANLEY.....		415,000	400,000	4,222
451102 BU 0	ICAHN ENTERPRISES LP.....		11/07/2019.....	VARIOUS.....		1,182,000	1,175,000	3,813
45174H BD 8	IHEARTCOMMUNICATIONS.....		12/17/2019.....	VARIOUS.....		163,245	150,000	936
45174H BE 6	IHEARTCOMMUNICATIONS.....		11/06/2019.....	VARIOUS.....		562,613	555,000	3,338
45174H BG 1	IHEARTCOMMUNICATIONS.....		11/18/2019.....	VARIOUS.....		440,000	440,000	
452526 AB 2	IMMUCOR INC.....		12/16/2019.....	JP MORGAN.....		295,738	295,000	11,213
45332J AA 0	RACKSPACE HOSTING.....		12/17/2019.....	VARIOUS.....		350,211	380,000	10,606
45672N AG 6	INFOR US INC.....		11/01/2019.....	VARIOUS.....		715,966	716,000	10,907
45688C AA 5	INGEVITY CORP.....		11/01/2019.....	VARIOUS.....		76,295	77,000	948
457030 AJ 3	INGLES MKTS INC.....		06/20/2019.....	JEFFERIES & CO.....		507,375	495,000	712

E13.11

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
45780R AA 9	INSTALLED BLDG PRODS.....		11/06/2019.....	VARIOUS.....		643,850	620,000	2,274
45824T AP 0	INTELSAT JACKSON HLDGS LT.....		12/17/2019.....	VARIOUS.....		1,257,641	1,360,000	9,874
45824T AR 6	INTELSAT JACKSON HLD.....		06/20/2019.....	MORGAN STANLEY.....		574,750	550,000	15,767
45824T AS 4	INTELSAT JACKSON HLD.....		12/17/2019.....	BANK OF.....		28,368	25,000	521
45824T AY 1	INTELSAT JACKSON HLD.....		11/25/2019.....	VARIOUS.....		621,362	643,000	17,940
45824T BA 2	INTELSAT JACKSON HLD.....		04/08/2019.....	BANK AMERICA MERRILL.....		653,874	661,000	31,370
46284V AC 5	IRON MTN INC NEW.....		11/06/2019.....	VARIOUS.....		527,194	510,000	3,193
46284V AE 1	IRON MTN INC NEW.....		07/15/2019.....	GOLDMAN SACHS.....		168,094	165,000	2,936
46284V AF 8	IRON MTN INC NEW.....		09/04/2019.....	BARCLAYS.....		530,000	530,000	
465349 AA 6	ITALICS MERGER SUB I.....		11/01/2019.....	VARIOUS.....		407,183	403,000	3,972
465740 AA 6	ITRON INC.....		06/20/2019.....	FIRST UNION.....		303,113	295,000	6,515
46590X AA 4	JBS USA LUX S A / JB.....		06/20/2019.....	BARCLAYS.....		268,275	245,000	3,052
46590X AB 2	JBS USA LUX S A / JB.....		11/01/2019.....	VARIOUS.....		2,320,000	2,320,000	2,922
46647P AD 8	JP MORGAN CHASE BANK.....		04/09/2019.....	VARIOUS.....		1,893,112	1,900,000	11,080
46647P AV 8	JP MORGAN CHASE BANK.....		02/12/2019.....	CITIGROUP.....		256,168	250,000	613
46649J AA 6	JP MORGAN CHASE CMBS.....		01/08/2019.....	JP MORGAN.....		1,479,375	1,500,000	3,526
47010D AA 8	JAGUAR HLDG CO II.....		06/20/2019.....	CITIGROUP.....		624,000	600,000	15,194
475795 AC 4	JELD-WEN INC.....		09/26/2019.....	JEFFERIES & CO.....		201,000	200,000	2,698
475795 AD 2	JELD-WEN INC.....		09/26/2019.....	VARIOUS.....		824,395	829,000	11,751
48238T AA 7	KAR AUCTION SVCS INC.....		07/15/2019.....	VARIOUS.....		736,500	720,000	2,750
48250N AB 1	KFC HLD/PIZZA HUT/TACO.....		11/01/2019.....	VARIOUS.....		176,483	176,000	3,407
483007 AJ 9	KAISER ALUMINUM CORP.....		11/25/2019.....	BARCLAYS US FUN.....		390,000	390,000	
489399 AG 0	KENNEDY-WILSON INC.....		06/20/2019.....	FIRST UNION.....		1,024,850	995,000	13,477
50067P AA 7	KORN FERRY.....		12/12/2019.....	BANC OF AMERICA.....		215,000	215,000	
50077D AE 4	KRATON POLYMERS LLC.....		12/04/2019.....	VARIOUS.....		1,121,695	1,105,000	30,171
50106G AA 0	KRONOS ACQUISITION.....		12/19/2019.....	VARIOUS.....		903,363	995,000	18,825
50168A AA 8	LABL ESCROW ISSUER.....		12/17/2019.....	VARIOUS.....		830,766	830,000	1,470
50168A AB 6	LABL ESCROW ISSUER.....		12/17/2019.....	VARIOUS.....		381,887	380,000	945
501797 AN 4	L BRNADS INC.....		05/29/2019.....	VARIOUS.....		986,656	1,100,000	12,782
501797 AR 5	L BRANDS INC.....		06/05/2019.....	CITIGROUP.....		540,573	550,000	
50212Y AB 0	LPL HLDGS INC.....		11/07/2019.....	MORGAN STANLEY.....		235,688	225,000	2,048
516806 AD 8	LOREDO PETROLEUM INC.....		11/01/2019.....	JP MORGAN.....		52,948	54,000	894
516806 AE 6	LAREDO PETROLEUM INC.....		11/01/2019.....	VARIOUS.....		823,758	855,000	12,143
526057 BN 3	LENNAR CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		3,016	3,000	27
526057 CP 7	LENNAR CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		13,341	13,000	217
526057 CR 3	LENNAR CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		2,058	2,000	22
527298 BH 5	LEVEL 3 FINANCING INC.....		11/01/2019.....	VARIOUS.....		451,766	443,000	7,943
527298 BK 8	LEVEL 3 FINANCING INC.....		11/01/2019.....	VARIOUS.....		1,816,108	1,783,000	36,550
527298 BM 4	LEVEL 3 FINANCING INC.....		11/01/2019.....	VARIOUS.....		428,952	431,000	3,902
527298 BN 2	LEVEL 3 FINANCING INC.....		11/08/2019.....	VARIOUS.....		392,338	385,000	2,072
53219L AR 0	LIFEPOINT HEALTH INC.....		12/17/2019.....	BANK OF.....		28,281	25,000	122
53627N AA 9	LIONS GATE CAPITAL HOLD.....		01/15/2019.....	BANK AMERICA MERRILL.....		19,850	20,000	268
53627N AC 5	LIONS GATE CAPITAL HOLD.....		12/17/2019.....	BANK OF.....		30,334	30,000	733
536797 AE 3	LITHIA MTRS INC.....		12/03/2019.....	ABN AMRO.....		490,850	490,000	
538034 AK 5	LIVE NATION ENTERTAI.....		11/01/2019.....	JP MORGAN.....		203,000	203,000	1,219
538034 AN 9	LIVE NATION ENTERTAI.....		11/01/2019.....	JP MORGAN.....		126,000	126,000	1,796
538034 AR 0	LIVE NATION ENTERTAINMENT.....		10/17/2019.....	JP MORGAN.....		200,000	200,000	

E13.12

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
552704 AB 4	MEG ENERGY CORP		12/18/2019	VARIOUS		442,967	454,000	8,187
552953 BX 8	MGM RESORTS INTERNATIONAL		01/15/2019	BANK AMERICA MERRILL		29,252	27,000	744
552953 CC 3	MGM RESORTS INTERNATIONAL		11/01/2019	VARIOUS		842,094	805,000	8,447
552953 CE 9	MGM RESORTS INTERNATIONAL		11/01/2019	JP MORGAN		55,000	55,000	1,195
552953 CF 6	MGM RESORTS INTERNATIONAL		11/01/2019	VARIOUS		972,690	920,000	11,904
55303X AC 9	MGP ESCROW ISSUER/CO-ISS		11/01/2019	VARIOUS		87,662	87,000	128
553283 AB 8	MPH ACQUISITION HOLDINGS		12/17/2019	VARIOUS		2,330,420	2,364,000	22,181
55342U AG 9	MPT OPER PARTNERESP / FINL		11/01/2019	VARIOUS		441,118	427,000	8,749
55342U AH 7	MPT OPERATING PARTNE		11/01/2019	VARIOUS		2,456,563	2,463,000	16,832
55342U AJ 3	MPT OPERATING PARTNE		11/01/2019	VARIOUS		441,254	443,000	708
55354G AH 3	MSCI INC		11/04/2019	ABN AMRO		530,000	530,000	
553777 AA 1	MTS SYS CORP		11/06/2019	VARIOUS		702,188	685,000	4,184
563571 AL 2	MANITOWOC CO INC		09/12/2019	VARIOUS		652,000	655,000	12,825
576485 AE 6	MATADOR RES CO		11/01/2019	VARIOUS		911,366	921,000	18,070
577081 AY 8	MATTEL INC		06/14/2019	JEFFERIES & CO		182,563	200,000	2,363
577081 BB 7	MATTEL INC		12/04/2019	VARIOUS		723,237	730,000	11,349
577081 BD 3	MATTEL INC		11/19/2019	BANC OF AMERICA		797,500	800,000	49
577088 AA 5	MATTERHORN MERGER		12/17/2019	VARIOUS		824,018	957,000	23,543
58502B AA 4	MEDNAX INC		06/20/2019	BARCLAYS		148,263	145,000	486
58502B AC 0	MEDNAX INC		11/01/2019	VARIOUS		1,609,713	1,565,000	37,658
58772T AB 6	MERC-BENZ AUTO LEASE		01/23/2019	JP MORGAN		399,997	400,000	
588056 AW 1	MERCER INTL INC		12/04/2019	VARIOUS		565,450	570,000	7,685
588056 AY 7	MERCER INTL INC		11/01/2019	VARIOUS		1,193,073	1,140,000	27,967
589433 AB 7	MEREDITH CORP		12/04/2019	VARIOUS		657,488	635,000	15,158
595620 AT 2	MIDAMERICAN ENERGY		01/07/2019	MIZUHO		1,498,665	1,500,000	
59565X AC 4	MIDCONTINENT EXPRESS		11/01/2019	VARIOUS		230,000	230,000	376
60740F AM 7	MOBILE MINI INC		11/01/2019	VARIOUS		59,208	57,500	1,248
615394 AM 5	MOOG INC		12/06/2019	JP MORGAN		445,000	445,000	
61744Y AN 8	MORGAN STANLEY		11/14/2019	MORGAN STANLEY		2,152,297	2,100,000	25,460
624758 AE 8	MUELLER WTR PRODS IN		06/20/2019	FIRST UNION		360,525	345,000	474
62886E AU 2	NCR CORP NEW		11/06/2019	VARIOUS		1,241,825	1,210,000	11,010
62886E AV 0	NCR CORP NEW		08/07/2019	FIRST UNION		260,000	260,000	
62913T AJ 1	NGL ENERGY PARTNERS		04/05/2019	VARIOUS		362,250	350,000	11,473
62913T AN 2	NGL ENERGY PARTNERS		12/17/2019	VARIOUS		558,260	560,000	467
629377 CA 8	NRG ENERGY INC		11/01/2019	VARIOUS		398,325	369,000	4,305
629377 CE 0	NRG ENERGY INC		11/01/2019	VARIOUS		32,974	33,000	418
629377 CH 3	NRG ENERGY INC		11/01/2019	VARIOUS		205,000	205,000	487
62943W AE 9	NRG YIELD OPER LLC		10/24/2019	GOLDMAN SACHS		353,600	340,000	2,031
62957H AC 9	NABORS INDS INC NEW		04/15/2019	MORGAN STANLEY		289,875	300,000	4,217
63530Q AH 2	NATIONAL CINEMEDIA L		10/04/2019	BARCLAYS		146,250	150,000	1,270
637432 NS 0	NATIONAL RURAL UTILS		01/28/2019	MIZUHO		1,496,655	1,500,000	
63934E AT 5	NAVISTAR INTL CORP		12/17/2019	BANK OF		30,751	30,000	265
63938C AJ 7	NAVIENT CORPORATION		01/15/2019	BANK AMERICA MERRILL		5,487	6,000	43
64072T AA 3	NEPTUNE FINCO CORP		11/01/2019	VARIOUS		2,332,637	2,041,000	24,596
64072T AC 9	NEPTUNE FINCO CORP		09/18/2019	NATL FINANCIAL SERV		320,625	300,000	3,589
64110L AL 0	NETFLIX INC		10/23/2019	CITIGROUP		275,938	250,000	408

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
64110L AS 5	NETFLIX INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		37,050	39,000	518
644274 AF 9	NEW ENTERPRISE STONE.....		11/06/2019.....	CITIGROUP.....		267,113	255,000	2,346
651229 AW 6	NEWELL BRANDS INC.....		11/05/2019.....	VARIOUS.....		722,063	700,000	2,940
65341X AA 6	NEXSTAR ESCROW CORP.....		11/01/2019.....	VARIOUS.....		180,487	181,000	2,802
65343H AA 9	NEXSTAR ESCROW INC.....		11/18/2019.....	VARIOUS.....		1,476,913	1,433,000	13,273
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN.....		11/01/2019.....	JP MORGAN.....		431,420	435,000	4,050
65410C AC 4	NIELSEN COMPANY.....		11/01/2019.....	VARIOUS.....		742,406	748,000	5,468
65441V AA 9	NINE ENERGY SVC INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		5,970	6,000	128
654740 AX 7	NISSAN MTR ACCEP COR.....		04/09/2019.....	VARIOUS.....		1,312,580	1,340,000	12,417
65479J AB 9	NISSAN AUTO REC TR.....		10/16/2019.....	MIZUHO.....		1,999,981	2,000,000	
65504L AP 2	NOBLE HOLDINGS INTL LTD.....		01/15/2019.....	BANK AMERICA MERRILL.....		10,140	12,000	21
65504L AQ 0	NOBLE HOLDINGS INTL LTD.....		04/22/2019.....	VARIOUS.....		533,978	555,000	9,868
665859 AU 8	NORTHERN TR CORP.....		06/27/2019.....	GOLDMAN SACHS.....		516,800	500,000	2,538
670001 AA 4	NOVELIS CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		13,948	14,000	384
670001 AC 0	NOVELIS CORP.....		11/06/2019.....	VARIOUS.....		1,457,075	1,444,200	27,112
67054K AA 7	NUMERICABLE GROUP SA.....		11/01/2019.....	VARIOUS.....		1,950,372	1,893,000	61,245
674215 AE 8	OASIS PETROLEUM INC.....		11/01/2019.....	VARIOUS.....		1,160,058	1,290,000	15,542
674599 CW 3	OCCIDENTAL PETE CORP.....		08/06/2019.....	CITIGROUP.....		1,997,400	2,000,000	
680665 AJ 5	OLIN CORP.....		06/20/2019.....	CITIGROUP.....		413,000	400,000	5,638
680665 AK 2	OLIN CORP.....		11/18/2019.....	JP MORGAN.....		474,700	480,000	6,826
680665 AL 0	OLIN CORP.....		07/16/2019.....	GOLDMAN SACHS.....		235,000	235,000	
68245X AE 9	1011778 B.C. UNLIMIT.....		11/01/2019.....	VARIOUS.....		4,938,603	4,956,000	44,713
68268N AJ 2	ONEOK PARTNERS LP.....		04/09/2019.....	MORGAN STANLEY.....		403,432	400,000	375
69007T AB 0	OUTFRONT MEDIA CAP.....		11/01/2019.....	VARIOUS.....		707,875	701,000	2,326
69007T AC 8	OUTFRONT MEDIA CAP.....		11/12/2019.....	VARIOUS.....		840,000	840,000	
69073T AR 4	OWENS-BROCKWAY GLASS.....		11/01/2019.....	VARIOUS.....		771,056	725,000	5,174
69327R AG 6	PDC ENERGY INC.....		10/24/2019.....	VARIOUS.....		649,800	655,000	9,886
69346V AA 7	PFG ESCROW CORPORATI.....		11/06/2019.....	VARIOUS.....		708,986	700,000	939
693522 AG 9	PQ COEP.....		11/01/2019.....	JP MORGAN.....		289,987	288,000	4,127
693522 AH 7	PQ CORP.....		11/01/2019.....	VARIOUS.....		839,218	844,000	16,410
695114 CU 0	PACIFICORP.....		02/25/2019.....	MITSUBISHI.....		998,150	1,000,000	
69888X AA 7	PAR PHARMACEUTICAL.....		12/17/2019.....	VARIOUS.....		1,526,570	1,555,000	28,279
701094 AN 4	PARKER HANNIFIN CORP.....		06/05/2019.....	BARCLAYS.....		498,435	500,000	
701885 AH 8	PARSLEY ENERGY LLC FIN.....		11/01/2019.....	VARIOUS.....		151,545	153,000	644
702150 AD 5	PARTY CITY HLDGS INC.....		11/25/2019.....	VARIOUS.....		521,375	650,000	17,174
71376L AB 6	PERFORMANCE FOOD GRO.....		11/01/2019.....	VARIOUS.....		389,413	389,000	3,590
716768 AC 0	PETSMART INC.....		03/14/2019.....	VARIOUS.....		533,960	657,000	10,326
716768 AD 8	PETSMART INC.....		12/17/2019.....	VARIOUS.....		267,029	280,000	10,056
719245 AD 4	SHUTTERFLY INC.....		12/17/2019.....	BANK OF.....		32,025	35,000	620
72147K AC 2	PILGRIMS PRIDE CORP.....		07/15/2019.....	VARIOUS.....		345,888	330,000	5,347
72431P AA 0	PISCES MIDCO INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		11,370	12,000	261
72650R AY 8	PLAINS ALL AMERN PIP.....		04/09/2019.....	BARCLAYS.....		616,758	600,000	5,833
727493 AB 4	PLANTRONICS INC.....		10/24/2019.....	VARIOUS.....		1,063,781	1,055,000	11,117
72766Q AD 7	PLATFORM SPECIALTY P.....		06/20/2019.....	CS FIRST.....		514,800	495,000	1,858
73107G AA 1	POLARIS INTERMEDIATE.....		01/15/2019.....	BANK AMERICA MERRILL.....		22,757	23,340	254
737446 AK 0	POST HLDGS INC.....		11/01/2019.....	VARIOUS.....		45,094	46,000	633

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
737446 AM 6	POST HLDGS INC.....		11/01/2019.....	VARIOUS.....		1,646,530	1,613,000	28,733
737446 AN 4	PORT HOLDINGS INC.....		11/01/2019.....	VARIOUS.....		142,996	146,000	2,158
740212 AK 1	PRECISION DRILLING CORP.....		11/01/2019.....	VARIOUS.....		664,120	658,000	7,195
74112B AK 1	PRESTIGE BRANDS INC.....		06/20/2019.....	BANK AMERICA MERRILL.....		621,775	595,000	11,906
74112B AL 9	PRESTIGE BRANDS INC.....		11/15/2019.....	VARIOUS.....		620,625	620,000	
74166M AA 4	PRIME SEC SVCS BORRO.....		11/01/2019.....	VARIOUS.....		470,621	446,000	11,482
74166M AB 2	PRIME SEC SVCS BORRO.....		10/28/2019.....	DEUTSCHE BANK.....		1,619,250	1,600,000	7,613
74166M AC 0	PRIME SEC SVCS BORRO.....		12/10/2019.....	VARIOUS.....		2,103,629	2,010,000	22,621
74733V AC 4	QEP RESOURCES INC.....		02/07/2019.....	CS FIRST.....		72,938	75,000	1,094
74733V AD 2	QEP RESOURCES INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		39,258	41,000	871
74736K AF 8	QORVO INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		8,865	9,000	3
74736K AG 6	QORVO INC.....		12/17/2019.....	BANK OF.....		104,500	100,000	972
74759B AD 5	QUALITYTECH LP / QTS.....		07/15/2019.....	VARIOUS.....		339,050	340,000	1,871
74840L AA 0	QUICKEN LNS INC.....		07/15/2019.....	VARIOUS.....		511,675	495,000	5,109
74840L AB 8	QUICKEN LNS INC.....		11/06/2019.....	VARIOUS.....		887,854	895,000	16,996
749571 AE 5	RHP HOTEL PPTY/ RHP.....		12/18/2019.....	VARIOUS.....		969,263	955,000	2,531
75281A AU 3	RANGE RES CORP.....		02/05/2019.....	VARIOUS.....		201,375	200,000	995
75524D AP 5	RBS GLOBAL INC.....		06/20/2019.....	FIRST UNION.....		314,650	310,000	378
75606D AC 5	REALOGY GRP LLC/REAL.....		01/30/2019.....	BARCLAYS.....		99,500	100,000	875
75606D AE 1	REALOGY GRP LLC/REAL.....		11/27/2019.....	JP MORGAN.....		443,250	450,000	61
75606D AG 6	REALOGY GRP LLC/REAL.....		12/04/2019.....	VARIOUS.....		1,545,825	1,590,000	25,404
76119L AA 9	RESIDEO FDG INC.....		12/17/2019.....	VARIOUS.....		674,416	680,000	10,374
761735 AT 6	REYNOLDS GRP ISS/REYNOLD.....		11/01/2019.....	VARIOUS.....		929,880	932,000	19,080
761735 AV 1	REYNOLDS GRP ISS/REYNOLD.....		11/01/2019.....	VARIOUS.....		1,040,700	1,026,000	25,115
77340R AK 3	ROCKIES EXPRESS PIPE.....		01/18/2019.....	USBCORP.....		356,344	350,000	5,359
77846E AA 3	ROSSLYN PORTFOLIO TRUST.....		01/08/2019.....	GOLDMAN SACHS.....		1,496,719	1,500,000	3,689
78388J AV 8	SBA COMMUNICATIONS.....		11/01/2019.....	JP MORGAN.....		193,243	199,000	2,998
78442F EQ 7	NAVIENT CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		50,309	53,000	1,441
78442F ET 1	SLM CORP.....		01/29/2019.....	MORGAN STANLEY.....		237,813	250,000	5,359
78454L AH 3	SM ENERGY CO.....		11/01/2019.....	VARIOUS.....		709,156	753,000	13,551
78466C AC 0	SS&C TECHNOLOGIES IN.....		11/06/2019.....	VARIOUS.....		1,999,494	1,962,000	13,203
78470V AC 2	SRC ENERGY INC.....		10/24/2019.....	VARIOUS.....		523,500	565,000	5,306
78472C AA 6	SOFI CONSUMER LOAN PROGRAM.....		02/12/2019.....	GOLDMAN SACHS.....		1,499,997	1,500,000	
78472G AA 7	SSL ROBOTICS LLC.....		12/17/2019.....	BANK OF.....		32,365	30,000	138
785592 AE 6	SABINE PASS LIQUEFAC.....		02/08/2019.....	VARIOUS.....		1,499,586	1,450,000	20,422
78573N AA 0	SABRE GLBL INC.....		06/20/2019.....	CITIGROUP.....		413,000	400,000	4,121
80874Y BA 7	SCIENTIFIC GAMES INT.....		11/19/2019.....	VARIOUS.....		1,569,688	1,535,000	8,642
80874Y BC 3	SCIENTIFIC GAMES INT.....		11/12/2019.....	JP MORGAN.....		300,000	300,000	
810186 AP 1	SCOTTS MIRACLE.....		07/15/2019.....	VARIOUS.....		567,450	560,000	936
81104P AA 7	SCRIPPS ESCROW INC.....		12/04/2019.....	MORGAN STANLEY.....		345,670	335,000	6,046
811054 AG 0	SCRIPPS E W CO OHIO.....		01/16/2019.....	WELLS FARGO.....		13,164	14,000	126
81112F AA 9	GRANITE MERGER SUB 2 INC.....		07/01/2019.....	CITIGROUP.....		350,000	350,000	
81211K AY 6	SEALED AIR CORP NEW.....		11/12/2019.....	JP MORGAN.....		50,000	50,000	
816196 AT 6	SELECT MEDICAL CORP.....		12/05/2019.....	JP MORGAN.....		318,000	300,000	6,719
81728U AA 2	SENSATA TECHNOLOGIES.....		09/13/2019.....	VARIOUS.....		499,250	500,000	
827048 AV 1	SILGAN HOLDINGS INC.....		11/04/2019.....	ABN AMRO.....		435,000	435,000	

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
829259 AY 6	SINCLAIR TELEVISION.....		12/17/2019.....	BANK OF.....		30,677	30,000	101
82967N BA 5	SIRIUS XM RADIO INC.....		11/01/2019.....	VARIOUS.....		912,095	922,000	17,963
82967N BC 1	SIRIUS XM RADIO INC.....		11/01/2019.....	VARIOUS.....		403,000	403,000	1,166
82967N BE 7	SIRIUS XM RADIO INC.....		11/01/2019.....	VARIOUS.....		845,000	845,000	229
83001A AC 6	SIX FLAGS ENTMT CORP.....		07/15/2019.....	FIRST UNION.....		686,888	660,000	7,186
83405T AA 1	SOFI CONSUMER LOAN PROGRAM.....		05/21/2019.....	MORGAN STANLEY.....		999,921	1,000,000	
83422A AA 1	SOLERA LLC / SOLERA.....		12/04/2019.....	MORGAN STANLEY.....		1,005,506	935,000	35,955
845467 AL 3	SOUTHWESTERN ENERGY.....		10/24/2019.....	VARIOUS.....		595,188	675,000	19,763
845467 AN 9	SOUTHWESTERN ENERGY CO.....		12/19/2019.....	MORGAN STANLEY.....		317,550	345,000	5,864
84762L AU 9	SPECTRUM BRANDS INC.....		10/28/2019.....	BANC OF AMERICA.....		156,844	150,000	2,492
84762L AV 7	SPECTRUM BRANDS INC.....		11/01/2019.....	VARIOUS.....		742,200	728,800	1,625
85172F AL 3	SPRINGLEAF FINANCE C.....		11/01/2019.....	JP MORGAN.....		173,634	176,000	1,265
85172F AN 9	SPRINGLEAF FINANCE CORP.....		11/01/2019.....	VARIOUS.....		874,823	836,000	12,008
85172F AQ 2	SPRINGLEAF FINANCE C.....		11/01/2019.....	VARIOUS.....		681,933	675,000	3,840
85172F AR 0	SPRINGLEAF FINANCE C.....		11/05/2019.....	RBC CAP.....		400,000	400,000	
852060 AT 9	SPRINT CAPITAL CORP.....		01/03/2019.....	CS FIRST.....		265,000	250,000	6,806
852061 AM 2	SPRINT NEXTEL CORP.....		11/01/2019.....	JP MORGAN.....		535,993	555,000	11,030
852061 AS 9	SPRINT NEXTEL CORP.....		11/01/2019.....	VARIOUS.....		1,540,847	1,475,000	19,288
85207U AE 5	SPRINT CORPORATION.....		11/01/2019.....	JP MORGAN.....		106,430	104,000	963
85207U AF 2	SPRINT CORPORATION.....		11/01/2019.....	VARIOUS.....		3,367,921	3,216,000	46,788
85207U AH 8	SPRINT CORPORATION.....		08/07/2019.....	VARIOUS.....		656,750	610,000	6,220
85207U AJ 4	SPRINT CORPORATION.....		11/01/2019.....	VARIOUS.....		543,667	514,000	14,612
85207U AK 1	SPRINT CORPORATION.....		11/01/2019.....	JP MORGAN.....		16,000	16,000	203
853496 AB 3	STANDARD INDS INC.....		06/20/2019.....	FIRST UNION.....		614,338	595,000	11,726
853496 AC 1	STANDARD INDS INC.....		11/01/2019.....	VARIOUS.....		52,061	53,000	676
855030 AN 2	STAPLES INC.....		12/17/2019.....	VARIOUS.....		568,163	580,000	5,494
855030 AP 7	STAPLES INC.....		12/04/2019.....	VARIOUS.....		959,807	935,000	24,616
85571B AL 9	STARWOOD PROPERTY TRUST.....		01/15/2019.....	BANK AMERICA MERRILL.....		14,720	16,000	258
858119 AZ 3	STEEL DYNAMICS INC.....		11/01/2019.....	JP MORGAN.....		210,002	208,000	1,842
86024T AA 5	STEVENS HLDG CO INC.....		10/24/2019.....	VARIOUS.....		619,481	580,000	5,951
864486 AH 8	SUBURBAN PROPANE.....		11/01/2019.....	VARIOUS.....		385,117	388,000	1,632
864486 AJ 4	SUBURBAN PROPANE.....		07/15/2019.....	VARIOUS.....		676,825	670,000	12,184
864486 AK 1	SUBURBAN PROPANE.....		11/22/2019.....	VARIOUS.....		708,195	695,000	8,438
86614R AG 2	SUMMIT MATERIALS LLC.....		01/15/2019.....	BANK AMERICA MERRILL.....		6,989	7,000	2
86614R AL 1	SUMMIT MATERIALS LLC.....		11/06/2019.....	VARIOUS.....		974,219	950,000	17,678
86614R AM 9	SUMMIT MATERIALS LLC.....		11/01/2019.....	VARIOUS.....		394,855	394,000	424
86614W AD 8	SUMMIT MIDSTREAM HLD.....		01/15/2019.....	BANK AMERICA MERRILL.....		16,650	18,000	265
86723C AF 5	SUNCOKE ENERGY INC.....		10/24/2019.....	JEFFERIES & CO.....		694,713	725,000	4,718
86765L AL 1	SUNOCO LP/SUNOCO FIN.....		11/01/2019.....	VARIOUS.....		475,521	472,000	7,673
87261Q AB 9	TMS INTL CORP.....		06/20/2019.....	MORGAN STANLEY.....		294,000	300,000	7,794
87264A AM 7	T MOBILE USA INC.....		11/01/2019.....	VARIOUS.....		708,223	690,000	14,895
87264A AP 0	T MOBILE USA INC.....		11/01/2019.....	VARIOUS.....		374,351	361,000	9,407
87264A AQ 8	T MOBILE USA INC.....		11/01/2019.....	VARIOUS.....		196,226	188,000	2,641
87264A AR 6	T-MOBILE USA INC.....		11/01/2019.....	JP MORGAN.....		129,900	130,000	231
87422V AA 6	TALEN ENERGY SUPPLY LLC.....		05/06/2019.....	VARIOUS.....		354,348	403,000	11,364
87422V AE 8	TALEN ENERGY SUPPLY LLC.....		01/15/2019.....	BANK AMERICA MERRILL.....		4,588	5,000	3
87422V AF 5	TALEN ENERGY SUPPLY.....		11/01/2019.....	VARIOUS.....		528,136	528,000	2,513

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87422V AG 3	TALEN ENERGY SUPPLY.....		11/01/2019.....	VARIOUS.....		551,325	556,000	1,035
87470L AA 9	TALLGRASS ENERGY PAR.....		01/31/2019.....	VARIOUS.....		353,719	355,000	6,647
87612B BB 7	TARGA RES PARTNERS.....		07/01/2019.....	VARIOUS.....		123,300	130,000	2,861
87612B BE 1	TARGA RES PARTNERS.....		11/06/2019.....	VARIOUS.....		2,337,097	2,247,000	45,907
87612B BG 6	TARGA RES PARTNERS.....		11/01/2019.....	VARIOUS.....		542,678	550,000	11,212
87612B BJ 0	TARGA RES PARTNERS.....		11/01/2019.....	JP MORGAN.....		192,132	192,000	1,921
87612B BK 7	TARGA RES PARTNERS.....		11/01/2019.....	VARIOUS.....		787,049	787,000	6,421
87724R AA 0	TAYLOR MORRISON CMNT.....		12/16/2019.....	BARCLAYS.....		88,000	80,000	39
87901J AC 9	TEGNA INC.....		12/04/2019.....	MORGAN STANLEY.....		297,764	295,000	3,401
87927V AR 9	TELECOM ITALIA CAP.....		11/13/2019.....	BARCLAYS.....		87,563	75,000	1,755
88033G CE 8	TENET HEALTHCARE COR.....		11/01/2019.....	VARIOUS.....		1,271,826	1,233,000	21,361
88033G CS 7	TENET HEALTHCARE CORP.....		01/15/2019.....	BANK AMERICA MERRILL.....		14,475	15,000	4
88033G CU 2	THC ESCROW CORP.....		11/01/2019.....	JP MORGAN.....		65,103	64,000	
88033G CW 8	THC ESCROW CORP.....		11/01/2019.....	VARIOUS.....		618,250	605,000	8,074
88033G CX 6	TENET HEALTHCARE CORP.....		11/06/2019.....	VARIOUS.....		2,177,575	2,080,000	44,551
88033G DA 5	TENET HEALTHCARE CORP.....		08/12/2019.....	BARCLAYS.....		130,000	130,000	
88033G DC 1	TENET HEALTHCARE CORP.....		08/12/2019.....	BARCLAYS.....		1,415,000	1,415,000	
880345 AB 9	TENNANT CO.....		11/06/2019.....	VARIOUS.....		620,738	595,000	6,961
880349 AR 6	TENNECO INC.....		07/01/2019.....	VARIOUS.....		406,794	495,000	8,357
88047P AA 2	TENN MERGER SUB INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		13,640	16,000	470
88104L AE 3	TERRAFORM POWER OPERATING.....		07/15/2019.....	BARCLAYS.....		227,250	225,000	5,219
88146L AA 1	TERRIER MEDIA BUYER.....		12/12/2019.....	JP MORGAN.....		700,000	700,000	
88160R AE 1	TESLA INC.....		12/04/2019.....	VARIOUS.....		765,687	805,000	10,358
88165F AF 9	TEVA PHARMACEUTICAL.....		01/23/2019.....	RBC CAP.....		144,375	150,000	1,141
88732J AW 8	TIME WARNER CABLE IN.....		01/11/2019.....	BARCLAYS.....		557,310	550,000	12,528
89177H AA 0	TOWD POINT MORTGAGE TRUST.....		04/09/2019.....	CIT GROUP.....		1,002,036	1,000,000	
89177X AA 5	TOWD POINT MORTGAGE TRUST.....		10/22/2019.....	S&P SECURITIES.....		901,088	900,000	
89236Y AB 0	TPC GROUP INC.....		12/18/2019.....	VARIOUS.....		416,238	415,000	8,348
893526 DK 6	TRANSCANADA CORP.....		01/07/2019.....	WELLS FARGO.....		1,007,000	1,000,000	10,344
893647 AZ 0	TRANSDIGM INC.....		11/01/2019.....	VARIOUS.....		2,385,033	2,424,000	25,597
893647 BE 6	TRANSDIGM INC.....		10/24/2019.....	VARIOUS.....		884,450	830,000	15,666
893647 BH 9	TRANSDIGM INC.....		12/17/2019.....	BANK OF.....		27,612	25,000	490
893647 BJ 5	TRANSDIGM INC.....		12/04/2019.....	VARIOUS.....		1,995,850	1,995,000	510
893800 AA 0	TRANSOCEAN GUARDIAN LTD.....		10/26/2019.....	BANKAMERICA.....		446,113	445,000	7,480
893830 BE 8	TRANSOCEAN INC.....		04/30/2019.....	VARIOUS.....		682,179	638,000	13,788
893830 BF 5	TRANSOCEAN INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		18,240	19,000	8
89385A AA 3	TRANSOCEAN SENTRY LT.....		05/22/2019.....	VARIOUS.....		49,785	50,000	
89469A AC 8	TREEHOUSE FOODS INC.....		06/20/2019.....	JP MORGAN.....		523,750	500,000	10,750
896215 AG 5	TRIMAS CORP.....		11/06/2019.....	VARIOUS.....		617,213	605,000	3,722
896818 AP 6	TRIUMPH GROUP INC NE.....		12/17/2019.....	BANK OF.....		31,594	30,000	801
897051 AA 6	TRONOX INC.....		12/17/2019.....	VARIOUS.....		868,680	880,000	10,736
90184L AG 7	TWITTER INC.....		12/17/2019.....	VARIOUS.....		280,657	280,000	13
90290M AB 7	US FOODS INC.....		06/20/2019.....	JEFFERIES & CO.....		518,750	500,000	734
90320M AA 3	UPCB FINANCE IV LTD.....		07/01/2019.....	JP MORGAN.....		152,704	150,000	3,718
90353T AA 8	UBER TECHNOLOGIES IN.....		12/04/2019.....	MORGAN STANLEY.....		1,124,261	1,085,000	27,328
90353T AC 4	UBER TECHNOLOGIES IN.....		12/17/2019.....	BANK OF.....		31,366	30,000	320

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
90353T AE 0	UBER TECHNOLOGIES IN		12/17/2019	BANK OF		30,849	30,000	575
911365 BE 3	UNITED RENTALS NORTH AMERICA		11/01/2019	VARIOUS		889,847	845,000	11,415
911365 BG 8	UNITED RENTALS INC		12/11/2019	VARIOUS		1,361,243	1,318,000	23,325
911365 BK 9	UNITED RENTALS INC		11/01/2019	JP MORGAN		270,080	270,000	2,188
91324P CC 4	UNITEDHEALTH GROUP I		11/14/2019	CS FIRST		1,026,310	1,000,000	5,031
91337C AA 4	UNIVAR SOLUTIONS USA		11/15/2019	VARIOUS		662,363	660,000	
914906 AR 3	UNIVISION COMMUNICATIONS		11/01/2019	VARIOUS		135,928	137,000	3,016
914906 AS 1	UNIVISION COMMUNICAT		12/17/2019	BANK OF		29,536	30,000	530
91739V AA 6	USIS MERGER SUB INC		09/10/2019	VARIOUS		404,845	408,000	9,521
91740P AC 2	USA COMPRESSION PART		11/06/2019	VARIOUS		1,237,031	1,209,000	11,865
91740P AF 5	USA COMPRESSION PART		12/16/2019	VARIOUS		729,425	729,000	2,496
91832V AA 2	VOC ESCROW LTD		11/01/2019	VARIOUS		169,374	172,000	2,016
91889D AE 6	VALARIS PLC		01/15/2019	BANK AMERICA MERRILL		8,800	11,000	393
91911K AK 8	VALEANT PHARMACEUTICALS		11/01/2019	JP MORGAN		26,000	26,000	233
91911K AN 2	VALEANT PHARMACEUTICALS		11/01/2019	VARIOUS		495,611	487,000	2,026
91911X AV 6	VALEANT PHARMACEUTICALS		11/01/2019	VARIOUS		1,578,481	1,422,000	34,766
91911X AW 4	VALEANT PHARMACEUTICALS		02/22/2019	JP MORGAN		516,250	500,000	4,486
92047W AB 7	VALVOLINE INC		11/01/2019	VARIOUS		119,608	120,000	1,228
92047W AC 5	VALVOLINE INC		11/01/2019	JP MORGAN		68,850	69,000	1,117
9226AP AA 3	VENATOR FIN SARL/VENATOR		12/16/2019	BARCLAYS		106,375	115,000	2,810
92343E AH 5	VERISIGN INC		11/01/2019	JP MORGAN		75,094	75,000	328
92343E AL 6	VERISIGN INC		01/15/2019	BANK AMERICA MERRILL		6,808	7,000	2
92535W AA 8	VERSCEND ESCROW CORP		12/04/2019	MORGAN STANLEY		298,713	275,000	8,267
92552V AK 6	VIASAT INC		07/15/2019	FIRST UNION		168,300	170,000	3,241
92552V AL 4	VIASAT INC		10/24/2019	VARIOUS		616,400	590,000	6,402
92564R AA 3	VICI PPTYS INC		11/21/2019	ABN AMRO		220,000	220,000	
92564R AB 1	VICI PPTYS INC		11/21/2019	ABN AMRO		205,000	205,000	
92769X AM 7	VIRGIN MEDIA FINANCE PLC		07/01/2019	VARIOUS		593,259	605,000	13,808
92840V AB 8	VISTRA OPERATIONS CO		01/22/2019	JP MORGAN		450,000	450,000	
92840V AF 9	VISTRA OPERATIONS CO		07/19/2019	VARIOUS		590,475	575,000	1,572
92856J AB 6	VIZIENT INC		04/17/2019	JP MORGAN		190,000	190,000	
928668 AR 3	VOLKSWAGEN GROUP		11/14/2019	PERSHING DLJ		534,430	500,000	295
928668 AW 2	VOLKSWAGEN GROUP		10/09/2019	MIZUHO		1,003,630	1,000,000	1,239
92933B AK 0	WMG ACQUISITION CORP		11/01/2019	VARIOUS		112,918	111,000	811
92933B AP 9	WMG ACQUISITION CORP		10/24/2019	CS FIRST		459,469	435,000	864
931142 EE 9	WALMART INC		02/11/2019	CS FIRST		1,030,090	1,000,000	4,831
931142 EN 9	WALMART INC		06/26/2019	GOLDMAN SACHS		526,365	500,000	2,934
93369K AA 3	WAND MERGER CORP		11/01/2019	VARIOUS		467,361	468,000	13,566
94107J AA 1	WASTE PRO USA INC		11/01/2019	JP MORGAN		422,071	421,000	7,730
949746 SL 6	WELLS FARGO CO NEW		02/08/2019	VARIOUS		1,406,280	1,400,000	8,715
95000U 2C 6	WELLS FARGO & CO		11/14/2019	GOLDMAN SACHS		738,738	700,000	8,313
95000U 2F 9	WELLS FARGO & COMPANY		06/10/2019	WELLS FARGO		500,000	500,000	
95002B AC 7	WELLS FARGO COMMERCIAL MORTGAGE TRUST		10/22/2019	WELLS FARGO		926,949	900,000	445
95616A AA 1	WEST STREET MERGER		12/04/2019	CS FIRST		299,925	310,000	5,215
962178 AN 9	TRI POINTE GROUP		01/23/2019	VARIOUS		192,570	206,000	1,337
966387 BG 6	WHITTING PETROLEUM CORP		01/15/2019	BANK AMERICA MERRILL		15,440	16,000	6

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
96926D AH 3	LYON WILLIAM HOMES INC.....		11/01/2019.....	VARIOUS.....		6,242	6,200	136
96926D AU 4	WILLIAM LYON HOMES INC.....		01/15/2019.....	BANK AMERICA MERRILL.....		27,000	27,000	612
96926J AC 1	WILLIAM CARTER CO.....		07/15/2019.....	VARIOUS.....		600,000	600,000	9,888
96950G AA 0	WILLIAMS SCOTSMAN IN.....		11/01/2019.....	VARIOUS.....		299,982	288,000	9,771
96950G AB 8	WILLIAMS SCOTSMAN IN.....		11/01/2019.....	VARIOUS.....		390,174	399,000	711
97789L AB 2	WOLVERINE ESCROW LLC.....		12/17/2019.....	BANK OF.....		31,190	30,000	165
97789L AC 0	WOLVERINE ESCROW LLC.....		12/17/2019.....	BANK OF.....		31,050	30,000	156
983133 AA 7	WYNN RESORTS FIN LLC.....		09/12/2019.....	ABN AMRO.....		665,000	665,000	
984121 CQ 4	XEROX CORP.....		01/17/2019.....	RBC CAP.....		695,750	750,000	9,490
989194 AL 9	ZAYO GROUP LLC/ZAYO.....		12/17/2019.....	BANK OF.....		31,213	30,000	181
989194 AM 7	ZAYO GROUP LLC/ZAYO.....		02/19/2019.....	VARIOUS.....		252,625	250,000	5,483
989194 AP 0	ZAYO GROUP LLC/ZAYO CAP.....		12/17/2019.....	VARIOUS.....		46,192	46,000	743
U8002W AG 2	REYNOLDS GRP ISS/REYNOLD.....		06/20/2019.....	JEFFERIES & CO.....		682,456	665,000	15,053
05570X BG 0	BMW CANADA AUTO TRUST.....		06/11/2019.....	RBC DEXIA.....		4,400,000	4,400,000	
060505 FM 1	BANK AMERICA.....		05/01/2019.....	T D SECURITIES.....		11,096,030	11,000,000	7,069
06368A AD 2	BANK MONTREAL.....		12/04/2019.....	T D SECURITIES.....		5,620,780	5,500,000	34,989
064151 WY 5	BANK NOVA SCOTIA HALIFAX.....		12/04/2019.....	T D SECURITIES.....		5,520,515	5,500,000	55,556
071734 AD 9	BAUSCH HEALTH COS IN.....	A.....	11/06/2019.....	VARIOUS.....		967,031	895,000	16,796
071734 AH 0	BAUSCH HEALTH COS IN.....	A.....	12/17/2019.....	VARIOUS.....		725,000	725,000	
071734 AJ 6	BAUSCH HEALTH COS IN.....	A.....	12/17/2019.....	MORGAN STANLEY.....		425,000	425,000	
07317Q AG 0	BAYTEX ENERGY CORP.....	A.....	11/06/2019.....	VARIOUS.....		458,250	490,000	4,797
07813Z BZ 6	BELL CANADA.....		02/04/2019.....	RBC DEXIA.....		4,020,800	4,000,000	53,967
07813Z CB 8	BELL CANADA.....		05/10/2019.....	CIBC WORLD MKTS.....		4,992,100	5,000,000	377
097751 AY 7	BOMBARDIER INC.....	A.....	03/01/2019.....	BARCLAYS.....		773,550	764,000	20,745
097751 BJ 9	BOMBARDIER INC.....	A.....	05/28/2019.....	BANK AMERICA MERRILL.....		344,750	350,000	2,575
097751 BR 1	BOMBARDIER INC.....		12/17/2019.....	BANK OF.....		31,636	30,000	113
097751 BT 7	BOMBARDIER INC.....	A.....	12/17/2019.....	VARIOUS.....		723,760	730,000	8,383
12614A DB 3	CNH CAPITAL CANADA RECEIVABLE.....		06/18/2019.....	RBC DEXIA.....		2,667,000	2,667,000	
13607G FB 5	CIBC.....		12/04/2019.....	PRUDENTIAL FUND.....		2,733,913	2,750,000	17,705
14161Z CY 2	CARDS II TR.....		11/07/2019.....	CIBC WORLD MKTS.....		5,375,000	5,375,000	
146900 AQ 8	CASCADES INC.....	A.....	10/24/2019.....	VARIOUS.....		1,063,800	1,045,000	24,303
14739L AB 8	CASCADES INC.....	A.....	11/13/2019.....	ABN AMRO.....		55,000	55,000	
284902 AE 3	ELDORADO GOLD CORP N.....	A.....	10/24/2019.....	VARIOUS.....		502,288	490,000	6,782
29359N AA 3	ENSIGN DRILLING INC.....	A.....	04/08/2019.....	VARIOUS.....		649,938	650,000	
335934 AH 8	FIRST QUANTUM MINERA.....	A.....	11/14/2019.....	VARIOUS.....		467,663	465,000	3,910
345213 HK 1	FORD AUTO SECURITIZATION TRUST.....		10/22/2019.....	RBC DEXIA.....		5,050,000	5,050,000	
36168Q AD 6	GFL ENVIRONMENTAL IN.....	A.....	12/17/2019.....	BANK OF.....		30,836	30,000	484
36168Q AE 4	GFL ENVIRONMENTAL IN.....	A.....	12/17/2019.....	VARIOUS.....		1,013,106	985,000	2,193
36168Q AF 1	GFL ENVIRONMENTAL IN.....	A.....	12/09/2019.....	BARCLAYS.....		75,000	75,000	
36252M BG 4	GMF CANADA LEASING TRUST.....		06/18/2019.....	BMO CAPITAL.....		3,022,000	3,022,000	
380355 AD 9	GOEASY LTD.....	A.....	11/12/2019.....	ABN AMRO.....		620,000	620,000	
443628 AF 9	HUDBAY MINERALS INC.....		11/06/2019.....	VARIOUS.....		367,927	357,000	7,638
44485H AA 2	GFL ENVIRONMENTAL IN.....	A.....	12/17/2019.....	VARIOUS.....		340,232	335,000	995
47788Z AB 7	JOHN DEERE FINANCIAL.....		01/10/2019.....	RBC DEXIA.....		9,029,610	9,000,000	
47788Z AC 5	JOHN DEERE FINANCIAL.....		04/08/2019.....	RBC DEXIA.....		5,971,500	6,000,000	4,853
539481 AL 5	LOBLAW COS LTD.....		04/09/2019.....	VARIOUS.....		6,489,738	6,250,000	47,499

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
552704 AC 2	MEG ENERGY CORP.....	A.....	02/21/2019.....	VARIOUS.....		97,228	106,000	2,951
565018 DB 1	MANULIFE BANK CDA.....		11/15/2019.....	T D SECURITIES.....		4,015,600	4,000,000	
575385 AD 1	MASONITE INTL CORP N.....	A.....	11/01/2019.....	VARIOUS.....		1,040,063	1,021,000	5,038
57701R AJ 1	MATTAMY GROUP CORP.....	A.....	11/20/2019.....	CS FIRST.....		350,000	350,000	
683715 AB 2	OPEN TEXT CORP CORPORATE.....	A.....	06/20/2019.....	BARCLAYS.....		536,250	500,000	1,877
69867D AC 2	PANTHER BG AGGREGATO.....	A.....	12/04/2019.....	VARIOUS.....		1,402,774	1,390,000	25,203
70137T AP 0	PARKLAND FUEL CORP.....	A.....	07/15/2019.....	JP MORGAN.....		337,125	335,000	97
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST.....		08/01/2019.....	RBC DEXIA.....		13	13	
767744 AA 3	RITCHIE BROS AUCTION.....	A.....	06/27/2019.....	GOLDMAN SACHS.....		364,875	350,000	8,675
775109 AV 3	ROGERS COMMUNICATION.....		02/04/2019.....	RBC DEXIA.....		5,188,700	5,000,000	33,973
775109 BA 8	ROGERS COMMUNICATIONS.....		04/08/2019.....	BANK OF.....		3,164,850	3,000,000	9,205
780086 KD 5	ROYAL BANK CDA.....		12/04/2019.....	CIBC WORLD MKTS.....		5,183,880	5,200,000	26,635
82028K AT 8	SHAW COMMUNICATIONS.....		04/08/2019.....	T D SECURITIES.....		3,181,830	3,000,000	24,670
82028K AZ 4	SHAW COMMUNICATIONS.....		12/05/2019.....	T D SECURITIES.....		1,119,679	1,125,000	
827314 AJ 4	SILVER ARROW CANADA LP.....		10/16/2019.....	RBC DEXIA.....		4,000,000	4,000,000	
87952V AM 8	TELESAT CDA / TELESA.....	A.....	11/01/2019.....	CIBC WORLD MKTS.....		15,000	15,000	54
87952V AP 1	TELESAT CDA / TELESA.....	A.....	11/22/2019.....	CIBC WORLD MKTS.....		195,000	195,000	
87971M AX 1	TELUS CORP.....		02/04/2019.....	DESJARDIN.....		3,086,250	3,000,000	6,164
87971M BN 2	TELUS CORP.....		12/11/2019.....	CIBC WORLD MKTS.....		2,001,960	2,000,000	
91831A AB 7	VRX ESCROW CORP.....	A.....	11/01/2019.....	CIBC WORLD MKTS.....		244,881	274,000	7,423
91831A AC 5	VRX ESCROW CORP.....	A.....	11/01/2019.....	CIBC WORLD MKTS.....		3,770,326	3,684,000	36,583
91911K AE 2	VALEANT PHARMACEUTIC.....	A.....	11/01/2019.....	JP MORGAN.....		4,364	4,500	41
923725 AB 1	VERMILION ENERGY INC.....	A.....	10/24/2019.....	BANK OF AMER.....		627,000	660,000	4,434
00772B AF 8	AERCAP IRELAND CAPIT.....	D.....	04/09/2019.....	BARCLAYS.....		613,854	600,000	10,950
00774M AD 7	AERCAP IRELAND CAPIT.....	D.....	11/14/2019.....	GOLDMAN SACHS.....		716,667	700,000	7,379
00774Y AA 7	AERCAP HLDGS N V.....	D.....	12/04/2019.....	MORGAN STANLEY.....		440,772	415,000	3,793
015514 AA 0	ALGECO SCOTSMAN GLOB.....	D.....	12/19/2019.....	JEFFERIES & CO.....		302,713	305,000	10,844
02156L AA 9	ALTICE FRANCE S A.....	D.....	07/01/2019.....	VARIOUS.....		382,788	385,000	13,655
02156L AC 5	ALTICE FRANCE S A.....	D.....	09/13/2019.....	CITIGROUP.....		600,000	600,000	
03969A AL 4	ARDAGH PACKAGING.....	D.....	11/01/2019.....	VARIOUS.....		2,978,083	2,947,000	56,367
03969A AP 5	ARDAGH PACKAGING.....	D.....	10/24/2019.....	VARIOUS.....		1,394,994	1,370,000	9,470
05567L T3 1	BNP PARIBAS / BNP PA.....	D.....	01/11/2019.....	CITIGROUP.....		1,034,590	1,000,000	
06738E BF 1	BARCLAYS PLC.....	D.....	05/14/2019.....	VARIOUS.....		1,372,148	1,400,000	8,136
06738E BG 9	BARCLAYS PLC.....	D.....	07/10/2019.....	VARIOUS.....		584,375	550,000	12,833
11102A AE 1	BRITISH TELECOMMUNIC.....	D.....	11/05/2019.....	MIZUHO.....		495,740	500,000	
225433 AK 7	CREDIT SUISSE GRP FD.....	D.....	04/09/2019.....	MORGAN STANLEY.....		1,393,616	1,400,000	6,806
251525 AT 8	DEUTSCHE BANK A G.....	D.....	01/11/2019.....	MITSUBISHI.....		486,015	500,000	75
251526 BX 6	DEUTSCHE BK AG N Y B.....	D.....	11/14/2019.....	BANC OF AMERICA.....		768,330	750,000	3,010
25243Y BA 6	DIAGEO CAP PLC.....	D.....	09/30/2019.....	MORGAN STANLEY.....		999,710	1,000,000	
25382D AA 4	DIGICEL GROUP ONE LT.....	D.....	12/06/2019.....	CS FIRST.....		372,144	645,000	11,011
258258 AA 0	DORIC NIMROD AIR.....	C.....	11/06/2019.....	CANTOR.....		340,746	331,626	7,459
28228P AA 9	EG GLOBAL FIN PLC.....	D.....	05/02/2019.....	BARCLAYS.....		928,000	928,000	
28228P AB 7	EG GLOBAL FIN PLC.....	D.....	12/04/2019.....	MORGAN STANLEY.....		301,272	285,000	3,028
404280 BS 7	HSBC HOLDINGS PLC.....	D.....	09/30/2019.....	HSBC.....		1,046,670	1,000,000	14,703
404280 BZ 1	HSBC HLDGS PLC.....	D.....	06/26/2019.....	MK TAXES SYS.....		520,390	500,000	5,652
44963B AE 8	SCHAEFFLER VERWALTUN.....	D.....	11/06/2019.....	ABN AMRO.....		436,699	425,000	10,533

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46115H AT 4	INTESA SANPAOLO S P	D	02/01/2019	DEUTSCHE BANK		274,725	300,000	1,631
46115H AW 7	INTESA SANPAOLO S P CORPORATE	D	06/04/2019	BANK AMERICA MERRILL		382,940	400,000	8,946
53944Y AC 7	LLOYDS BKG GROUP PLC	D	04/09/2019	VARIOUS		1,080,333	1,100,000	11,875
603051 AA 1	MINERAL RES LTD	D	10/24/2019	CITIGROUP		175,950	170,000	7,098
61978X AA 5	MOTION BONDCO DESIGN	D	12/04/2019	MORGAN STANLEY		296,795	285,000	1,678
67052N AA 3	NUFARM AUSTRALIA LIM	D	07/15/2019	VARIOUS		620,750	650,000	5,808
67091G AC 7	OCI N V	D	10/11/2019	CITIGROUP		225,000	225,000	
68784C AE 2	OSCAR US FD TR VIII	D	11/14/2019	BNP PARIBAS		2,053,828	2,000,000	1,556
714264 AA 6	PERNOD RICARD S A	D	04/09/2019	AMHERST		631,398	600,000	383
780097 BJ 9	ROYAL BK SCOTLAND GR	D	11/15/2019	JP MORGAN		1,058,567	1,000,000	18,076
7846EL AC 1	SPCM SA	D	07/15/2019	CS FIRST		395,663	395,000	6,244
80281L AD 7	SANTANDER UK PLC	D	04/09/2019	VARIOUS		1,384,958	1,400,000	3,403
81725W AJ 2	SENSATA TECH BV	D	01/24/2019	MORGAN STANLEY		149,125	150,000	2,382
82660C AA 0	SIGMA HOLDCO B V	D	11/08/2019	BANC OF AMERICA		291,000	300,000	11,681
85529V AA 2	STARFRUIT FINCO B V	D	01/09/2019	BANK AMERICA MERRILL		145,875	150,000	3,333
88167A AD 3	TEVA PHARMACEUTICAL	D	10/22/2019	VARIOUS		534,375	600,000	2,687
89686Q AA 4	TRIVIUM PACKAGING FI	D	07/19/2019	VARIOUS		620,000	620,000	
89686Q AB 2	TRIVIUM PACKAGING FI	D	10/28/2019	VARIOUS		653,125	625,000	7,792
89705P AA 3	TRONOX FINANCE PLC	D	12/17/2019	VARIOUS		496,634	520,000	4,608
90320L AG 2	UPC HLDG BV	D	12/16/2019	CITIGROUP		293,988	290,000	6,779
90352J AF 0	UBS GROUP FUNDING SWITZERLAND AG	D	01/31/2019	UBS SECURITIES		550,000	550,000	
92769X AP 0	VIRGIN MEDIA SECD FI	D	11/06/2019	VARIOUS		975,162	920,000	22,904
947075 AP 2	WEATHERFORD INTL LTD	D	12/19/2019	MORGAN STANLEY		201,388	190,000	521
98954N AA 7	ZIGGO SECD FIN B V	D	11/06/2019	VARIOUS		859,244	840,000	15,013
LW8907 54 2	NTT FINANCE CORP	D	04/09/2019	MABON NUGENT		586,626	600,000	2,510
3899999	Total - Bonds - Industrial and Miscellaneous					582,366,504	579,107,941	4,899,055
Bonds - SVO Identified Funds								
464288 51 3	ISHARES IBOXX HIGH YIELD CORP		09/23/2019	VARIOUS	61,798,000	5,345,927	XXX	
8099999	Total - Bonds - SVO Identified Funds					5,345,927	0	0
Bonds - Unaffiliated Bank Loans								
BL2371 16 1	CENTURYLINK		11/06/2019	JP MORGAN		1,242,188	1,250,000	
BL2387 53 0	BWAY		11/06/2019	VARIOUS		1,507,363	1,545,000	
BL2414 59 9	MOHEGAN TRIBAL GAMING AUTHORITY		02/14/2019	GOLDMAN SACHS		756,000	800,000	
BL2518 13 4	TRAVERSE MIDSTREAM		07/17/2019	JP MORGAN		340,688	345,000	
BL2552 84 4	NAVISTAR, INC		07/08/2019	JP MORGAN		300,750	300,000	
BL2562 96 7	MITCHELL INTERNATIONAL CORPORATE		02/19/2019	GOLDMAN SACHS		675,500	700,000	
BL2629 47 7	SCIENTIFIC GAMES CORP - A CORPORATE		07/26/2019	OAKTREE		857,850	860,000	
BL2636 58 9	TRANSDIGM INC CORPORATE		10/09/2019	JP MORGAN		496,250	500,000	
BL2636 86 0	CHARTER NEX US INC CORPORATE		09/24/2019	JP MORGAN		568,515	573,533	
BL2640 30 0	SS&C TECHNOLOGIES HOLDINGS, INC		12/31/2018	GOLDMAN SACHS		212,315	213,382	
BL2641 45 6	SS&C TECH HOLDINGS INC CORPORATE		12/31/2018	GOLDMAN SACHS		80,866	81,272	
BL2678 59 9	SBA COMMUNICATIONS CORP CORPORATE		10/09/2019	JP MORGAN		450,000	450,000	
BL2684 93 6	HUB INTERNATIONAL CORPORATE		10/16/2019	JP MORGAN		337,750	350,000	
BL2689 09 1	ALLIANT TECHSYSTEMS INC CORPORATE		10/16/2019	JP MORGAN		315,250	325,000	
BL2704 56 9	VERTAFORE INC CORPORATE		03/29/2019	GOLDMAN SACHS		880,640	899,313	
BL2768 42 4	CENTRALSQUARE TECH(TRITECH) CORPORATE		02/19/2019	GOLDMAN SACHS		541,750	550,000	
BL2935 86 6	TRAVELPORT LLC CORPORATE		03/18/2019	GOLDMAN SACHS		725,000	725,000	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
BL2937 51 6	PANTHER BF AGGREGATOR 2 LP CORPORATE.....			10/09/2019.....	JP MORGAN.....		196,500	200,000	
BL2959 40 3	STAPLES INC CORPORATE.....			09/24/2019.....	JP MORGAN.....		880,875	900,000	
BL2974 20 4	ADIENT US LLOC CORPORATE.....			09/09/2019.....	JP MORGAN.....		270,250	275,000	
BL2985 18 4	IHEARTCOMMUNICATIONS INC.....			07/26/2019.....	J P MORGAN.....		632,301	626,817	
BL3112 45 7	CEC ENTERTAINMENT INC.....			11/01/2019.....	GOLDMAN SACHS.....		325,000	325,000	
BL3153 34 5	PRIME SECURITY SERVICES BORROWER LLC.....			10/09/2019.....	JP MORGAN.....		341,250	350,000	
BL3153 93 1	CERENCE INC.....			09/27/2019.....	JP MORGAN.....		305,500	325,000	
BL3235 59 7	CHESAPEAKE ENERGY CORP.....			12/09/2019.....	OAKTREE.....		499,800	510,000	
8299999	Total - Bonds - Unaffiliated Bank Loans.....						13,740,151	13,979,317	0
8399997	Total - Bonds - Part 3.....						1,744,183,543	1,683,905,392	8,384,673
8399998	Total - Bonds - Summary Item from Part 5.....						1,122,840,662	986,108,044	6,622,164
8399999	Total - Bonds.....						2,867,024,205	2,670,013,436	15,006,837

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

000361 10 5	AAR CORP.....			08/28/2019.....	VARIOUS.....	15,910.000	585,328	XXX	
001055 10 2	AFLAC INC.....			12/11/2019.....	VARIOUS.....	14,451.000	766,266	XXX	
00130H 10 5	AES CORP.....			06/27/2019.....	SANFORD BERNST.....	52,394.000	867,121	XXX	
00206R 10 2	AT&T INC.....			12/11/2019.....	VARIOUS.....	44,286.000	1,557,063	XXX	
002824 10 0	ABBOTT LABS.....			10/24/2019.....	VARIOUS.....	10,331.000	862,740	XXX	
00287Y 10 9	ABBVIE INC.....			07/18/2019.....	VARIOUS.....	11,318.000	789,025	XXX	
00751Y 10 6	ADVANCE AUTO PARTS.....			11/18/2019.....	JEFFERIES & CO.....	241.000	39,364	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES.....			06/27/2019.....	SANFORD BERNST.....	3,006.000	238,767	XXX	
011659 10 9	ALASKA AIR GROUP INC.....			05/17/2019.....	VARIOUS.....	4,077.000	255,879	XXX	
012653 10 1	ALBEMARLE CORP.....			08/20/2019.....	VARIOUS.....	2,851.000	197,680	XXX	
013872 10 6	ALCOA CORP.....			01/10/2019.....	SANFORD BERNST.....	2,608.000	75,078	XXX	
015351 10 9	ALEXION PHARMACEUTICALS I.....			10/23/2019.....	VARIOUS.....	96,258.000	9,828,743	XXX	
016255 10 1	ALIGN TECHNOLOGY INC.....			12/11/2019.....	VARIOUS.....	44,755.000	8,024,211	XXX	
020002 10 1	ALLSTATE CORP.....			06/27/2019.....	SANFORD BERNST.....	8,052.000	806,408	XXX	
02079K 10 7	ALPHABET INC.....			12/11/2019.....	VARIOUS.....	7,583.000	8,270,589	XXX	
02079K 30 5	ALPHABET INC.....			10/24/2019.....	VARIOUS.....	804.000	932,289	XXX	
02209S 10 3	ALTRIA GROUP INC.....			06/27/2019.....	SANFORD BERNST.....	15,709.000	752,618	XXX	
023135 10 6	AMAZON COM INC.....			12/11/2019.....	VARIOUS.....	1,721.000	3,275,485	XXX	
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....			09/04/2019.....	VARIOUS.....	3,820.000	179,260	XXX	
025816 10 9	AMERICAN EXPRESS.....			12/20/2019.....	VARIOUS.....	143,422.000	18,032,895	XXX	
025932 10 4	AMERICAN FINL GROUP INC O.....			01/10/2019.....	SANFORD BERNST.....	817.000	76,099	XXX	
026874 78 4	AMERN INTL GROUP INC.....			11/18/2019.....	JEFFERIES & CO.....	285.000	15,328	XXX	
03027X 10 0	AMERICAN TOWER CORP.....			06/27/2019.....	SANFORD BERNST.....	4,045.000	832,704	XXX	
03064D 10 8	AMERICOLD RLTY TR.....			11/20/2019.....	VARIOUS.....	29,724.000	1,008,627	XXX	
03073E 10 5	AMERISOURCEBERGEN CORP.....			12/11/2019.....	VARIOUS.....	2,800.000	241,705	XXX	
03076C 10 6	AMERIPRISE FINANCIAL.....			06/27/2019.....	SANFORD BERNST.....	1,946.000	280,302	XXX	
031162 10 0	AMGEN INC.....			12/11/2019.....	VARIOUS.....	5,835.000	1,081,663	XXX	
036752 10 3	ANTHEM INC.....			11/18/2019.....	VARIOUS.....	2,061.000	559,636	XXX	
037833 10 0	APPLE COMPUTER.....			12/11/2019.....	VARIOUS.....	21,409.000	4,311,048	XXX	
038222 10 5	APPLIED MATERIALS.....			11/18/2019.....	VARIOUS.....	3,772.000	211,874	XXX	
03965L 10 0	ARCONIC INC.....			12/11/2019.....	VARIOUS.....	12,205.000	340,340	XXX	
045487 10 5	ASSOCIATED BANC CORP.....			11/26/2019.....	VARIOUS.....	22,280.000	469,585	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING INC.....			11/18/2019.....	VARIOUS.....	1,998.000	331,092	XXX	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
053332 10 2	AUTOZONE INC.....		06/27/2019.....	SANFORD BERNST.....	506,000	548,550	XXX	
055622 10 4	BP AMOCO PLC.....		02/06/2019.....	VARIOUS.....	320,000,000	13,310,734	XXX	
058498 10 6	BALL CORP.....		12/11/2019.....	VARIOUS.....	5,238,000	353,036	XXX	
060505 10 4	BANKAMERICA CORP NEW.....		06/27/2019.....	SANFORD BERNST.....	66,633,000	1,880,383	XXX	
06652K 10 3	BANKUNITED INC.....		11/01/2019.....	VARIOUS.....	5,216,000	181,395	XXX	
071813 10 9	BAXTER INTL INC.....		11/18/2019.....	VARIOUS.....	2,412,000	196,574	XXX	
077454 10 6	BELDEN INC.....		12/20/2019.....	VARIOUS.....	17,468,000	836,574	XXX	
084670 70 2	BERKSHIRE HATHAWAY INC DE.....		12/11/2019.....	VARIOUS.....	12,760,000	2,706,218	XXX	
086516 10 1	BEST BUY INC.....		10/24/2019.....	VARIOUS.....	4,041,000	279,708	XXX	
09062X 10 3	BIOGEN IDEC INC.....		10/24/2019.....	VARIOUS.....	1,252,000	304,032	XXX	
094235 10 8	BLOOMIN BRANDS INC.....		10/31/2019.....	VARIOUS.....	10,337,000	185,059	XXX	
09857L 10 8	BOOKING HOLDINGS INC.....		06/27/2019.....	SANFORD BERNST.....	405,000	747,298	XXX	
099724 10 6	BORGWARNER INC.....		10/24/2019.....	VARIOUS.....	4,013,000	167,900	XXX	
101121 10 1	BOSTON PROPERTIES.....		08/20/2019.....	BANC OF AMERICA.....	609,000	77,947	XXX	
101137 10 7	BOSTON SCIENTIFIC CORP.....		05/06/2019.....	EVERCORE.....	327,000,000	12,191,606	XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO.....		11/21/2019.....	VARIOUS.....	12,943,000	739,051	XXX	
11135F 10 1	BROADCOM LTD.....		09/19/2019.....	VARIOUS.....	1,858,000	530,999	XXX	
117043 10 9	BRUNSWICK CORP.....		10/09/2019.....	VARIOUS.....	20,169,000	938,774	XXX	
12504L 10 9	CBRE GROUP INC.....		06/27/2019.....	SANFORD BERNST.....	7,604,000	386,587	XXX	
12514G 10 8	CDW CORP.....		10/24/2019.....	ABN AMRO.....	315,000	39,084	XXX	
125269 10 0	CF INDS HLDGS INC.....		06/27/2019.....	SANFORD BERNST.....	10,108,000	476,592	XXX	
12541W 20 9	C H ROBINSON WLDWIDE.....		11/18/2019.....	VARIOUS.....	6,287,000	509,884	XXX	
125523 10 0	CIGNA CORP.....		11/05/2019.....	VARIOUS.....	118,000,000	19,169,330	XXX	
126408 10 3	CSX CORP.....		07/18/2019.....	VARIOUS.....	10,389,000	766,794	XXX	
126650 10 0	CVS CORP.....		11/18/2019.....	VARIOUS.....	8,855,000	511,541	XXX	
127097 10 3	CABOT OIL & GAS CORP.....		06/27/2019.....	SANFORD BERNST.....	8,893,000	201,604	XXX	
131193 10 4	CALLAWAY GOLF CO.....		08/20/2019.....	VARIOUS.....	38,948,000	618,151	XXX	
14149Y 10 8	CARDINAL HEALTH INC.....		08/20/2019.....	BANC OF AMERICA.....	5,245,000	230,957	XXX	
144285 10 3	CARPENTER TECHNOLOGY.....		10/18/2019.....	VARIOUS.....	18,076,000	884,571	XXX	
149123 10 1	CATERPILLAR INC DEL.....		08/20/2019.....	VARIOUS.....	4,993,000	665,916	XXX	
150870 10 3	CELANESE CORP.....		12/11/2019.....	BANC OF AMERICA.....	2,118,000	259,650	XXX	
15189T 10 7	CENTERPOINT ENERGY.....		11/18/2019.....	VARIOUS.....	9,471,000	245,961	XXX	
156700 10 6	CENTURYLINK INC.....		06/27/2019.....	SANFORD BERNST.....	24,925,000	290,376	XXX	
156727 10 9	CERENCE INC.....		10/01/2019.....	SPINOFF.....	9,619,380	170,267	XXX	
156782 10 4	CERNER CORP.....		11/18/2019.....	JEFFERIES & CO.....	5,176,000	351,143	XXX	
16119P 10 8	CHARTER COMMUNICATIO.....		07/18/2019.....	VARIOUS.....	2,553,000	1,007,735	XXX	
166764 10 0	CHEVRONTEXACO CORP.....		09/19/2019.....	VARIOUS.....	17,545,000	2,134,373	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL.....		06/27/2019.....	SANFORD BERNST.....	365,000	264,307	XXX	
171340 10 2	CHURCH & DWIGHT INC.....		12/11/2019.....	BANC OF AMERICA.....	4,654,000	323,088	XXX	
171798 10 1	CIMAREX ENERGY CO.....		04/12/2019.....	VARIOUS.....	6,817,000	493,099	XXX	
17275R 10 2	CISCO SYSTEMS INC.....		08/20/2019.....	VARIOUS.....	23,979,000	1,272,927	XXX	
172908 10 5	CINTAS CORP.....		12/11/2019.....	VARIOUS.....	2,239,000	568,719	XXX	
172967 42 4	CITIGROUP INC.....		10/16/2019.....	VARIOUS.....	49,479,000	3,467,149	XXX	
174610 10 5	CITIZENS FINANCIAL.....		08/20/2019.....	VARIOUS.....	1,347,000	45,489	XXX	
189054 10 9	CLOROX CO DEL.....		11/18/2019.....	VARIOUS.....	4,308,000	656,612	XXX	
191216 10 0	COCA COLA CO.....		11/18/2019.....	VARIOUS.....	11,709,000	611,004	XXX	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
194162 10 3	COLGATE PALMOLIVE CO.....		11/18/2019.....	VARIOUS.....	7,038.000	499,520	XXX	
20030N 10 1	COMCAST CORP CL A.....		12/11/2019.....	VARIOUS.....	13,444.000	572,198	XXX	
200340 10 7	COMERICA INC.....		09/26/2019.....	VARIOUS.....	10,943.000	772,514	XXX	
204166 10 2	COMMVAULT SYSTEMS.....		11/01/2019.....	VARIOUS.....	14,892.000	770,387	XXX	
20825C 10 4	CONOCOPHILLIPS.....		07/18/2019.....	VARIOUS.....	19,428.000	1,180,964	XXX	
216648 40 2	COOPER COS INC.....		06/27/2019.....	SANFORD BERNST.....	1,396.000	462,886	XXX	
21676P 10 3	COOPER-STANDARD HLDS.....		09/04/2019.....	VARIOUS.....	5,908.000	268,877	XXX	
22052L 10 4	CORTEVA INC.....		12/19/2019.....	VARIOUS.....	994,250.660	28,855,489	XXX	
22160K 10 5	COSTCO WHSL CORP NEW.....		12/11/2019.....	VARIOUS.....	1,174.000	349,255	XXX	
222070 20 3	COTY INC.....		08/20/2019.....	BANC OF AMERICA.....	2,064.000	18,387	XXX	
222795 50 2	COUSINS PPTYS INC.....		09/24/2019.....	VARIOUS.....	29,365.000	1,096,003	XXX	
231021 10 6	CUMMINS INC.....		06/27/2019.....	SANFORD BERNST.....	2,914.000	490,310	XXX	
235825 20 5	DANA HOLDINGS CORP.....		10/29/2019.....	VARIOUS.....	67,561.000	1,116,831	XXX	
237194 10 5	DARDEN TESTAURANTS INC.....		06/27/2019.....	SANFORD BERNST.....	3,062.000	372,186	XXX	
247361 70 2	DELTA AIR LINES.....		11/18/2019.....	VARIOUS.....	5,701.000	323,996	XXX	
254687 10 6	DISNEY WALT CO.....		06/27/2019.....	VARIOUS.....	7,880.000	940,237	XXX	
254709 10 8	DISCOVER FINANCIAL SERVICES.....		06/27/2019.....	SANFORD BERNST.....	3,501.000	271,678	XXX	
25470F 30 2	DISCOVERY COMINICATIONS.....		06/27/2019.....	SANFORD BERNST.....	13,227.000	363,213	XXX	
256677 10 5	DOLLAR GEN CORP.....		11/18/2019.....	JEFFERIES & CO.....	109.000	17,434	XXX	
256746 10 8	DOLLAR TREE INC.....		11/18/2019.....	VARIOUS.....	1,820.000	197,363	XXX	
260003 10 8	DOVER CORP.....		06/27/2019.....	SANFORD BERNST.....	4,183.000	412,235	XXX	
260557 10 3	DOW INC.....		07/18/2019.....	VARIOUS.....	210,137.660	8,468,127	XXX	
26614N 10 2	DUPONT DE NEMOURS INC.....		12/19/2019.....	VARIOUS.....	176,775.000	12,038,718	XXX	
269246 40 1	E*TRADE FINANCIAL CORPO.....		06/27/2019.....	SANFORD BERNST.....	7,110.000	319,950	XXX	
27616P 10 3	EASTERLY GOVERNMENT.....		07/18/2019.....	VARIOUS.....	38,115.000	700,833	XXX	
278642 10 3	EBAY INC.....		11/18/2019.....	VARIOUS.....	10,897.000	424,730	XXX	
28176E 10 8	EDWARDS LIFESCIENCES.....		12/11/2019.....	VARIOUS.....	1,696.000	327,075	XXX	
285512 10 9	ELECTRONIC ARTS INC.....		12/11/2019.....	VARIOUS.....	3,413.000	340,749	XXX	
29275Y 10 2	ENERSYS.....		06/07/2019.....	VARIOUS.....	7,797.000	526,742	XXX	
30034W 10 6	EVERGY INC.....		12/11/2019.....	VARIOUS.....	18,050.000	1,162,157	XXX	
30063P 10 5	EXACT SCIENCES CORP.....		11/21/2019.....	VARIOUS.....	122,000.000	10,084,240	XXX	
30161N 10 1	EXELON CORP.....		12/11/2019.....	VARIOUS.....	12,412.000	552,903	XXX	
30212P 30 3	EXPEDIA GROUP INC.....		10/24/2019.....	VARIOUS.....	2,522.000	347,912	XXX	
30225T 10 2	EXTRA SPACE STORAGE.....		12/11/2019.....	VARIOUS.....	1,846.000	207,946	XXX	
30231G 10 2	EXXON MOBIL CORPORATION.....		10/24/2019.....	VARIOUS.....	23,833.000	1,806,629	XXX	
30303M 10 2	FACEBOOK INC.....		12/11/2019.....	VARIOUS.....	13,644.000	2,597,885	XXX	
316773 10 0	FIFTH THIRD BANCORP.....		10/24/2019.....	VARIOUS.....	24,551.000	671,740	XXX	
339041 10 5	FLEETCOR TECHNOLOG.....		12/11/2019.....	VARIOUS.....	1,909.000	555,054	XXX	
344849 10 4	FOOT LCOCKER INC.....		12/11/2019.....	VARIOUS.....	21,905.000	941,665	XXX	
345370 86 0	FORD MTR CO DEL.....		11/18/2019.....	VARIOUS.....	16,381.000	150,962	XXX	
34959E 10 9	FORTINET INC.....		06/27/2019.....	SANFORD BERNST.....	2,845.000	218,382	XXX	
35137L 10 5	FOX CORP CLASS A.....		09/06/2019.....	VARIOUS.....	607,600.000	21,988,752	XXX	
35137L 20 4	FOX CORPORATION.....		06/27/2019.....	SANFORD BERNST.....	2,260.000	80,818	XXX	
354613 10 1	FRANKLIN RES INC.....		09/19/2019.....	VARIOUS.....	7,171.000	224,190	XXX	
369550 10 8	GENERAL DYNAMICS.....		11/18/2019.....	JEFFERIES & CO.....	2,828.000	528,322	XXX	
369604 10 3	GENERAL ELEC CO.....		12/11/2019.....	VARIOUS.....	577,642.000	6,298,013	XXX	

E13.24

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
370334 10 4	GENERAL MILLS INC.....		11/18/2019.....	VARIOUS.....	4,605.000	249,088	XXX	
37045V 10 0	GENERAL MOTORS.....		09/19/2019.....	IMPACT SECURITI.....	6,602.000	251,617	XXX	
375558 10 3	GILEAD SCIENCES.....		11/18/2019.....	VARIOUS.....	7,652.000	510,978	XXX	
37940X 10 2	GLOBAL PAYMENTS INC.....		11/18/2019.....	JEFFERIES & CO.....	153.000	27,512	XXX	
40412C 10 1	HCA HOLDINGS INC.....		06/27/2019.....	SANFORD BERNST.....	3,720.000	498,889	XXX	
40434L 10 5	HEWLETT PACKARD.....		06/27/2019.....	SANFORD BERNST.....	11,219.000	232,794	XXX	
405217 10 0	HAIN CELESTIAL GROUP.....		08/28/2019.....	VARIOUS.....	47,076.000	974,432	XXX	
410345 10 2	HANESBRANDS INC.....		10/24/2019.....	ABN AMRO.....	3,410.000	54,275	XXX	
416515 10 4	HARTFORD FINANCIAL SVCS GRP.....		12/11/2019.....	VARIOUS.....	10,060.000	571,205	XXX	
419879 10 1	HAWAIIAN HOLDINGS.....		01/10/2019.....	SANFORD BERNST.....	6,274.000	176,666	XXX	
423452 10 1	HELMERICH & PAYNE.....		10/24/2019.....	VARIOUS.....	3,182.000	137,744	XXX	
427866 10 8	THE HERSHEY COMPANY.....		10/24/2019.....	VARIOUS.....	1,853.000	259,095	XXX	
42824C 10 9	HEWLETT PACKARD.....		09/19/2019.....	IMPACT SECURITI.....	4,080.000	60,616	XXX	
43300A 20 3	HILTON WRDLWDE HLDGS.....		09/19/2019.....	VARIOUS.....	2,719.000	261,257	XXX	
436106 10 8	HOLLYFRONTIER CORP.....		12/11/2019.....	VARIOUS.....	20,204.000	1,037,212	XXX	
436440 10 1	HOLOGIC INC.....		06/27/2019.....	SANFORD BERNST.....	3,385.000	161,532	XXX	
437076 10 2	HOME DEPOT INC.....		10/24/2019.....	VARIOUS.....	7,186.000	1,551,200	XXX	
438516 10 6	HONEYWELL INTL INC.....		09/19/2019.....	VARIOUS.....	5,853.000	1,007,589	XXX	
44107P 10 4	HOST HOTELS & RESRTS.....		06/27/2019.....	SANFORD BERNST.....	39,101.000	704,600	XXX	
443320 10 6	HUB GROUP INC.....		11/04/2019.....	VARIOUS.....	14,560.000	648,296	XXX	
446413 10 6	HUNTINGTON INGALLS INDS I.....		10/24/2019.....	ABN AMRO.....	678.000	148,228	XXX	
45168D 10 4	IDEXX LABS CORP.....		12/11/2019.....	VARIOUS.....	280.000	72,263	XXX	
458140 10 0	INTEL CORP.....		12/11/2019.....	VARIOUS.....	26,676.000	1,306,864	XXX	
45866F 10 4	INTER CONTINENTAL EX.....		10/24/2019.....	ABN AMRO.....	2,119.000	197,831	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHS.....		12/11/2019.....	VARIOUS.....	8,612.000	1,182,278	XXX	
461202 10 3	INTUIT, INC.....		06/27/2019.....	SANFORD BERNST.....	4,826.000	1,245,108	XXX	
46625H 10 0	JP MORGAN CHASE & CO.....		12/11/2019.....	VARIOUS.....	7,633.000	841,105	XXX	
469814 10 7	JACOBS ENGR GROUP.....		12/11/2019.....	BANC OF AMERICA.....	4,152.000	352,306	XXX	
478160 10 4	JOHNSON & JOHNSON.....		12/19/2019.....	VARIOUS.....	42,706.000	6,020,346	XXX	
485170 30 2	KANSAS CITY SOUTHERN.....		12/11/2019.....	BANC OF AMERICA.....	338.000	51,428	XXX	
487836 10 8	KELLOGG CO.....		10/24/2019.....	VARIOUS.....	2,182.000	117,004	XXX	
488401 10 0	KEMPER CORPORATION.....		12/06/2019.....	VARIOUS.....	12,844.000	934,438	XXX	
489170 10 0	KENNAMETAL INC.....		09/17/2019.....	VARIOUS.....	25,871.000	941,359	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....		12/11/2019.....	VARIOUS.....	3,542.000	332,840	XXX	
494368 10 3	KIMBERLY CLARK CORP.....		11/18/2019.....	VARIOUS.....	7,682.000	1,027,860	XXX	
499049 10 4	KNIGHT-SWIFT TRANSPORTATION.....		12/11/2019.....	VARIOUS.....	23,305.000	837,443	XXX	
501242 10 1	KULICKE & SOFFA INDS.....		08/14/2019.....	VARIOUS.....	30,618.000	640,157	XXX	
512807 10 8	LAM RESEARCH CORP.....		11/18/2019.....	VARIOUS.....	2,543.000	579,651	XXX	
517834 10 7	LAS VEGAS SANDS CORP.....		11/18/2019.....	JEFFERIES & CO.....	1,293.000	80,305	XXX	
518439 10 4	ESTEE LAUDER CO.....		08/20/2019.....	BANC OF AMERICA.....	825.000	167,021	XXX	
521865 20 4	LEAR CORP.....		08/30/2019.....	VARIOUS.....	2,753.000	331,166	XXX	
532457 10 8	LILLY (ELI) & CO.....		07/18/2019.....	VARIOUS.....	4,272.000	471,995	XXX	
539830 10 9	LOCKHEED MARTIN CORP.....		06/27/2019.....	SANFORD BERNST.....	2,386.000	856,813	XXX	
548661 10 7	LOWES COS INC.....		11/01/2019.....	VARIOUS.....	57,000.000	6,287,978	XXX	
55261F 10 4	M & T BK CORP.....		06/27/2019.....	SANFORD BERNST.....	1,057.000	178,348	XXX	
55303A 10 5	MGM GROWTH PROPRTIE.....		08/30/2019.....	VARIOUS.....	8,822.000	262,014	XXX	
55345K 10 3	MRC GLOBAL.....		10/17/2019.....	VARIOUS.....	12,081.000	143,458	XXX	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55354G 10 0	MSCI INC.....		08/20/2019.....	BANC OF AMERICA.....	462.000	107,002	XXX	
565849 10 6	MARATHON OIL CORP.....		11/18/2019.....	JEFFERIES & CO.....	9,425.000	111,093	XXX	
56585A 10 2	MARATHON PETROLEUM.....		11/18/2019.....	JEFFERIES & CO.....	2,521.000	162,162	XXX	
57060D 10 8	MARKETAXESS HLDGS.....		09/19/2019.....	IMPACT SECURITI.....	307.000	105,866	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS.....		10/24/2019.....	VARIOUS.....	2,049.000	540,142	XXX	
575385 10 9	MASONITE CORP.....		10/09/2019.....	VARIOUS.....	19,773.000	1,035,062	XXX	
57636Q 10 4	MASTERCARD INC.....		06/27/2019.....	SANFORD BERNST.....	4,673.000	1,220,167	XXX	
57776J 10 0	MAXLINEAR INC.....		08/12/2019.....	VARIOUS.....	5,549.000	112,940	XXX	
580135 10 1	MCDONALD'S CORP.....		09/19/2019.....	VARIOUS.....	1,909.000	418,434	XXX	
58155Q 10 3	MCKESSON CORP.....		09/19/2019.....	IMPACT SECURITI.....	263.000	38,106	XXX	
58933Y 10 5	MERCK & CO INC.....		08/20/2019.....	VARIOUS.....	15,505.000	1,300,048	XXX	
59156R 10 8	METLIFE INC.....		08/20/2019.....	VARIOUS.....	8,325.000	403,102	XXX	
592688 10 5	METTLER TOLEDO INTL.....		08/20/2019.....	BANC OF AMERICA.....	265.000	176,490	XXX	
594918 10 4	MICROSOFT.....		12/11/2019.....	VARIOUS.....	30,926.000	4,176,409	XXX	
595017 10 4	MICROCHIP TECHNOLOGY INC.....		08/20/2019.....	BANC OF AMERICA.....	2,251.000	201,106	XXX	
595112 10 3	MICRON TECHNOLOGY INC.....		11/18/2019.....	JEFFERIES & CO.....	526.000	25,319	XXX	
60855R 10 0	MOLINA HEALTHCARE INC.....		09/17/2019.....	VARIOUS.....	1,130.000	130,508	XXX	
60871R 20 9	MOLSON COORS BREWING CIO.....		12/11/2019.....	BANC OF AMERICA.....	2,708.000	138,246	XXX	
609207 10 5	MONDELEX INTL INC NPV A.....		08/20/2019.....	BANC OF AMERICA.....	186.000	10,121	XXX	
61174X 10 9	MONSTER BEVERAGE CRP.....		10/24/2019.....	VARIOUS.....	5,336.000	330,999	XXX	
615369 10 5	MOODYS CORP.....		08/20/2019.....	VARIOUS.....	1,208.000	255,071	XXX	
629377 50 8	NRG ENERGY INC.....		12/11/2019.....	VARIOUS.....	7,373.000	261,889	XXX	
64110L 10 6	NETFLIX INC.....		12/11/2019.....	VARIOUS.....	988.000	350,947	XXX	
651229 10 6	NEWELL RUBBERMAID INC.....		10/24/2019.....	VARIOUS.....	7,588.000	124,540	XXX	
654106 10 3	NIKE INC -CL B.....		11/18/2019.....	JEFFERIES & CO.....	3,618.000	338,384	XXX	
655044 10 5	NOBLE ENERGY INC.....		10/24/2019.....	ABN AMRO.....	2,532.000	51,796	XXX	
655844 10 8	NORFOLK SOUTHERN CORP.....		08/20/2019.....	BANC OF AMERICA.....	1,336.000	230,708	XXX	
666807 10 2	NORTHROP GRUMMAN CORP.....		11/18/2019.....	JEFFERIES & CO.....	855.000	305,521	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		02/28/2019.....	SANFORD BERNST.....	5,676.000	95,042	XXX	
670346 10 5	NUCOR CORP.....		06/27/2019.....	SANFORD BERNST.....	3,967.000	216,519	XXX	
67066G 10 4	NVIDIA CORP.....		11/18/2019.....	VARIOUS.....	589.000	107,896	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE.....		06/27/2019.....	SANFORD BERNST.....	729.000	267,966	XXX	
678026 10 5	OIL STS INTL INC.....		11/13/2019.....	VARIOUS.....	5,770.000	89,557	XXX	
681919 10 6	OMNICOM GROUP INC.....		12/11/2019.....	VARIOUS.....	8,700.000	704,653	XXX	
68268W 10 3	ONEMAIN HOLDINGS INC.....		01/10/2019.....	SANFORD BERNST.....	3,648.000	99,253	XXX	
68389X 10 5	ORACLE SYSTEMS.....		08/20/2019.....	VARIOUS.....	21,828.000	1,239,128	XXX	
698813 10 2	PAPA JOHNS INTL INC.....		08/26/2019.....	VARIOUS.....	18,581.000	833,068	XXX	
701094 10 4	PARKER HANNIFIN CORP.....		06/27/2019.....	SANFORD BERNST.....	631.000	106,298	XXX	
703481 10 1	PATTERSON-UTI ENERGY INC.....		01/11/2019.....	SANFORD BERNST.....	10,885.000	136,114	XXX	
70450Y 10 3	PAYPAL INC.....		06/27/2019.....	SANFORD BERNST.....	8,273.000	940,475	XXX	
713448 10 8	PEPSICO INC MTN.....		06/27/2019.....	SANFORD BERNST.....	9,677.000	1,274,461	XXX	
717081 10 3	PFIZER INC.....		11/18/2019.....	VARIOUS.....	29,469.000	1,265,928	XXX	
718172 10 9	PHILIP MORRIS INT'L.....		09/19/2019.....	VARIOUS.....	7,972.000	604,456	XXX	
718546 10 4	PHILLIPS 66.....		12/11/2019.....	VARIOUS.....	4,451.000	496,604	XXX	
723484 10 1	PINNACLE WEST CAP.....		07/18/2019.....	MORGAN STANLEY.....	880.000	83,288	XXX	
72352L 10 6	PINTEREST INC.....		11/01/2019.....	VARIOUS.....	413,000.000	10,192,592	XXX	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74144T 10 8	T ROWE PRICE GRP.....		11/18/2019.....	VARIOUS.....	6,710.000	749,912	XXX	
742718 10 9	PROCTER & GAMBLE CO.....		08/20/2019.....	VARIOUS.....	16,235.000	1,895,324	XXX	
743315 10 3	PROGRESSIVE CORP.....		10/24/2019.....	VARIOUS.....	6,348.000	501,248	XXX	
74460D 10 9	PUBLIC STORAGE.....		12/11/2019.....	VARIOUS.....	1,337.000	320,830	XXX	
745867 10 1	PULTE HOMES INC.....		12/11/2019.....	VARIOUS.....	11,812.000	419,531	XXX	
74733V 10 0	QEP RESOURCES INC.....		12/24/2018.....	SANFORD BERNST.....	5,240.000	27,205	XXX	
74736K 10 1	QORVO INC.....		11/18/2019.....	JEFFERIES & CO.....	1,425.000	147,698	XXX	
747525 10 3	QUALCOMM INC.....		10/24/2019.....	VARIOUS.....	5,204.000	393,261	XXX	
751212 10 1	RALPH LAUREN CORP.....		06/27/2019.....	SANFORD BERNST.....	84.000	9,501	XXX	
754730 10 9	RAYMOND JAMES FINANCIAL I.....		06/27/2019.....	SANFORD BERNST.....	3,217.000	265,435	XXX	
760759 10 0	REPUBLIC SERVICES INC.....		09/19/2019.....	IMPACT SECURITI.....	2,654.000	229,392	XXX	
778296 10 3	ROSS STORES INC.....		06/27/2019.....	SANFORD BERNST.....	2,946.000	296,220	XXX	
78409V 10 4	S&P GLOBAL INC.....		09/19/2019.....	VARIOUS.....	811.000	208,140	XXX	
78486Q 10 1	SVB FINANCIAL GROUP.....		06/27/2019.....	SANFORD BERNST.....	302.000	66,833	XXX	
79466L 30 2	SALESFORCE COM INC.....		11/18/2019.....	VARIOUS.....	2,105.000	334,995	XXX	
806407 10 2	HENRY SCHEIN INC.....		12/11/2019.....	VARIOUS.....	5,650.000	386,571	XXX	
806857 10 8	SCHLUMBERGER LTD.....		06/27/2019.....	SANFORD BERNST.....	3,708.000	145,057	XXX	
808513 10 5	THE CHARLES SCHWAB.....		06/27/2019.....	SANFORD BERNST.....	7,884.000	317,016	XXX	
81211K 10 0	SEALED AIR CORP.....		09/18/2019.....	VARIOUS.....	22,644.000	829,985	XXX	
828806 10 9	SIMON PROPERTY GROUP.....		12/11/2019.....	VARIOUS.....	7,562.000	1,196,673	XXX	
830566 10 5	SKECHERS U S A INC.....		12/27/2018.....	SANFORD BERNST.....	3,610.000	82,576	XXX	
832696 40 5	JM SMUCKER CO.....		10/24/2019.....	ABN AMRO.....	1,419.000	153,623	XXX	
833034 10 1	SNAP-ON INC.....		06/27/2019.....	SANFORD BERNST.....	2,249.000	367,689	XXX	
842587 10 7	SOUTHERN CO.....		06/27/2019.....	SANFORD BERNST.....	2,159.000	118,939	XXX	
844741 10 8	SOUTHWEST AIRLS CO.....		06/27/2019.....	SANFORD BERNST.....	2,588.000	131,341	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		09/06/2019.....	VARIOUS.....	90,000.000	7,619,305	XXX	
855244 10 9	STARBUCKS CORP.....		10/24/2019.....	VARIOUS.....	9,915.000	828,359	XXX	
87161C 50 1	SYNOVUS FINL CORP.....		07/18/2019.....	VARIOUS.....	10,400.000	369,228	XXX	
87165B 10 3	SYNCHRONY FINL.....		12/11/2019.....	VARIOUS.....	3,790.000	133,505	XXX	
871829 10 7	SYSCO CORP.....		06/27/2019.....	SANFORD BERNST.....	5,056.000	356,195	XXX	
872540 10 9	TJX COMPANIES INC.....		08/12/2019.....	VARIOUS.....	159,000.000	8,584,887	XXX	
872590 10 4	T-MOBILE US INC.....		11/18/2019.....	VARIOUS.....	3,837.000	301,875	XXX	
87305R 10 9	TTM TECHNOLOGIES INC.....		09/24/2019.....	VARIOUS.....	69,813.000	782,172	XXX	
87612E 10 6	TARGET CORP.....		10/24/2019.....	VARIOUS.....	1,123.000	104,597	XXX	
87724P 10 6	TAYLOR MORRISON JP.....		01/31/2019.....	SANFORD BERNST.....	10,749.000	201,746	XXX	
879369 10 6	TELEFLEX INC.....		10/24/2019.....	ABN AMRO.....	542.000	174,613	XXX	
880779 10 3	TEREX CORP.....		06/20/2019.....	VARIOUS.....	6,040.000	178,935	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES.....		11/21/2019.....	CS FIRST.....	1,616.000	92,403	XXX	
882508 10 4	TEXAS INSTRS INC.....		12/11/2019.....	VARIOUS.....	9,267.000	1,085,910	XXX	
88579Y 10 1	3M COMPANY.....		12/11/2019.....	VARIOUS.....	3,385.000	579,483	XXX	
896945 20 1	TRIPADVISOR INC.....		07/18/2019.....	MORGAN STANLEY.....	10,620.000	487,928	XXX	
902494 10 3	TYSON FOODS INC.....		10/24/2019.....	ABN AMRO.....	3,106.000	240,803	XXX	
902973 30 4	US BANCORP DEL.....		10/24/2019.....	VARIOUS.....	8,566.000	482,096	XXX	
904214 10 3	UMPQUA HLDGS CORP.....		04/16/2019.....	VARIOUS.....	10,111.000	178,970	XXX	
907818 10 8	UNION PAC CORP.....		11/18/2019.....	VARIOUS.....	3,201.000	545,193	XXX	
910047 10 9	UNITED CONTL HLDGS INC.....		10/24/2019.....	VARIOUS.....	1,616.000	145,509	XXX	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
911312 10 6	UNITED PARCEL SERVICE.....		06/27/2019.....	SANFORD BERNST.....	4,684.000	476,410	XXX	
912008 10 9	US FOODS HOLDING CORP.....		11/21/2019.....	VARIOUS.....	5,069.000	188,544	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC.....		10/24/2019.....	VARIOUS.....	31,265.000	7,063,403	XXX	
913903 10 0	UNIVERSAL HLTH SVCS INC.....		11/18/2019.....	VARIOUS.....	1,381.000	179,436	XXX	
91913Y 10 0	VALERO ENERGY CORP.....		11/18/2019.....	JEFFERIES & CO.....	1,622.000	162,878	XXX	
92343E 10 2	VERISIGN INC.....		08/20/2019.....	VARIOUS.....	658.000	136,478	XXX	
92343V 10 4	VERIZON COMMUNICATIONS.....		08/20/2019.....	VARIOUS.....	18,110.000	1,035,316	XXX	
92343X 10 0	VERINT SYSTEMS INC.....		10/09/2019.....	VARIOUS.....	4,200.000	181,563	XXX	
92826C 83 9	VISA INC.....		12/11/2019.....	VARIOUS.....	10,231.000	1,752,690	XXX	
928298 10 8	VISHAY INTERTECHNOLOGY IN.....		11/22/2019.....	VARIOUS.....	13,490.000	248,145	XXX	
931142 10 3	WAL-MART STORES INC.....		09/19/2019.....	VARIOUS.....	41,596.000	4,127,921	XXX	
931427 10 8	WALGREENS BOOTS ALNC.....		06/27/2019.....	SANFORD BERNST.....	5,180.000	282,465	XXX	
947890 10 9	WEBSTER FINANCIAL CORP.....		11/20/2019.....	VARIOUS.....	5,584.000	271,223	XXX	
949746 10 1	WELLS FARGO & CO NEW.....		09/05/2019.....	COWEN.....	10,600.000	507,197	XXX	
960413 10 2	WESTLAKE CHEM CORP.....		06/27/2019.....	VARIOUS.....	11,913.000	885,586	XXX	
963320 10 6	WHIRLPOOL CORP.....		11/18/2019.....	VARIOUS.....	1,009.000	147,345	XXX	
969457 10 0	WILLIAMS COS INC.....		09/19/2019.....	VARIOUS.....	8,466.000	205,708	XXX	
969904 10 1	WILLIAMS-SONOMA INC.....		12/19/2019.....	VARIOUS.....	4,170.000	303,756	XXX	
983919 10 1	XILINX INC.....		08/20/2019.....	VARIOUS.....	2,546.000	291,347	XXX	
98956P 10 2	ZIMMER HOLDINGS INC.....		12/13/2019.....	VARIOUS.....	159,000.000	18,016,088	XXX	
L72967 10 9	ORION ENGINEEREED CARBONS SA.....		10/08/2019.....	VARIOUS.....	15,356.000	283,592	XXX	
22163N 10 6	COTT CORP.....	A.....	06/27/2019.....	VARIOUS.....	13,210.000	183,876	XXX	
8676EP 10 8	SUNOPTA INC.....		01/24/2019.....	COWEN.....	364,000.000	1,564,666	XXX	
226718 10 4	CRITEO S.A.....	D.....	06/10/2019.....	VARIOUS.....	19,456.000	443,460	XXX	
83356Q 10 8	SO YOUNG INTL INC.....	D.....	09/30/2019.....	COWEN.....	85,000.000	788,800	XXX	
G02602 10 3	AMDOCS LTD.....	D.....	08/07/2019.....	CITIGROUP.....	992.000	61,192	XXX	
G0408V 10 2	AON PLC.....	D.....	06/27/2019.....	SANFORD BERNST.....	1,772.000	341,252	XXX	
G1151C 10 1	ACCENTURE LTD BERMUDA.....	C.....	12/11/2019.....	VARIOUS.....	1,448.000	268,159	XXX	
G1890L 10 7	CAPRI HOLDINGS LTD.....	D.....	06/26/2019.....	VARIOUS.....	19,718.000	868,378	XXX	
G3198U 10 2	ESSENT GROUP LTD.....	C.....	01/07/2019.....	SANFORD BERNST.....	2,079.000	72,948	XXX	
G3223R 10 8	EVEREST RE GROUP LTD.....	C.....	02/27/2019.....	SANFORD BERNST.....	429.000	96,029	XXX	
G47567 10 5	IHS MARKIT LTD.....	D.....	10/24/2019.....	ABN AMRO.....	5,155.000	360,680	XXX	
G51502 10 5	JOHNSON CONTROLS INT.....	D.....	12/11/2019.....	VARIOUS.....	9,325.000	397,361	XXX	
G5960L 10 3	MEDTRONIC INC.....	D.....	11/06/2019.....	VARIOUS.....	68,376.000	7,245,474	XXX	
G6564A 10 5	NOMAD FOODS LTD.....	C.....	11/01/2019.....	VARIOUS.....	14,318.000	268,410	XXX	
G66721 10 4	NORWEGIAN CRUISE.....	D.....	12/11/2019.....	VARIOUS.....	4,801.000	250,028	XXX	
G81276 10 0	SIGNET JEWELERS LIMITED.....	C.....	01/09/2019.....	SANFORD BERNST.....	2,710.000	98,190	XXX	
N53745 10 0	LYONDELLBASELL INDUS.....	D.....	12/11/2019.....	VARIOUS.....	4,549.000	393,077	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					399,729,475	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
30277@ 10 1	FMIC HOLDINGS, INC.....		07/09/2019.....	CAPITAL CONTRIBUTION.....		318,228	XXX	
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....		08/29/2019.....	CAPITAL CONTRIBUTION.....		1,507,776	XXX	
L3953# 10 4	FM INSURANCE EUROPE S.A.....		05/21/2019.....	TRANSACTION WITH AFFILIATE.....	227,000,000.000	279,700,000	XXX	
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					281,526,004	XXX	0
Common Stocks - Mutual Funds								
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF.....		02/12/2019.....	COWEN.....	840,000.000	35,333,544	XXX	

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
464288 24 0	ISHARES MSCI ACWI EX US ETF		01/28/2019	COWEN	900,000.000	39,932,910	XXX	
46429B 68 9	ISHARES EDGE MSCI MIN VOL EA		11/18/2019	BANKAMERICA	139,729.000	10,402,000	XXX	
46429B 69 7	ISHARES EDGE MSCI MIN VOL US		11/18/2019	BANKAMERICA	278,980.000	17,843,114	XXX	
46432F 33 9	ISHARES EDGE MSCI USA QUALITY		11/14/2019	BANC OF AMERICA	228,146.000	22,063,362	XXX	
46432F 37 0	ISHARES EDGE MSCI USA SIZE		12/06/2019	VARIOUS	90,724.000	8,532,621	XXX	
46432F 38 8	ISHARES EDGE MSCI USA VALUE		12/06/2019	VARIOUS	142,060.000	12,380,004	XXX	
46432F 39 6	ISHARES EDGE MSCI USA MOMENT		12/16/2019	VARIOUS	26,554.000	3,233,110	XXX	
46434V 44 9	ISHARES EDGE MSCI INTL MOMENT		11/14/2019	BANC OF AMERICA	61,971.000	1,867,174	XXX	
46434V 45 6	ISHARES EDGE MSCI INTL QUALITY		12/06/2019	VARIOUS	417,556.000	12,945,080	XXX	
46435G 40 9	ISHARES EDGE MSCI INTL VALUE		12/06/2019	VARIOUS	301,947.000	7,223,142	XXX	
46435G 50 8	ISHARES EDGE MSCI INTL SIZE		12/06/2019	BANC OF AMERICA	182,859.000	5,012,953	XXX	
77956H 32 8	TROWE PR GLOBAL STOCK		12/18/2019	T ROWE PR GLOBAL STOCK	2,522,600.101	101,420,030	XXX	
78462F 10 3	SPDR S&P 500 TRUST ETF		07/18/2019	VARIOUS	3,424.000	1,003,957	XXX	
78464A 78 9	SPDR S&P INSURANCE ETF		09/05/2019	VARIOUS	2,084,000.000	68,301,702	XXX	
81369Y 88 6	SELECT SECTOR SPDR		08/06/2019	VARIOUS	2,700,000.000	162,981,250	XXX	
L5458T 11 7	INVESCO US SENIOR LOAN - GX		10/24/2019	JP MORGAN	259,740.250	25,000,000	XXX	
9499999	Total - Common Stocks - Mutual Funds					535,475,953	XXX	.0
9799997	Total - Common Stocks - Part 3					1,216,731,432	XXX	.0
9799998	Total - Common Stocks - Summary Item from Part 5					582,482,914	XXX	
9799999	Total - Common Stocks					1,799,214,346	XXX	.0
9899999	Total - Preferred and Common Stocks					1,799,214,346	XXX	.0
9999999	Total - Bonds, Preferred and Common Stocks					4,666,238,551	XXX	15,006,837

E13.29

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3128PC TV 4	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		40,286	40,286	40,941	40,369		(83)		(83)		40,286			0	1,232	03/01/2021.
3128PC TW 2	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		43,801	43,801	44,513	43,901		(100)		(100)		43,801			0	1,584	03/01/2021.
3128PH N9 8	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		40,491	40,491	41,281	40,587		(97)		(97)		40,491			0	1,329	01/01/2021.
3128PH PL 9	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		40,346	40,346	41,103	40,435		(88)		(88)		40,346			0	1,102	01/01/2021.
3128PY DL 5	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		616,632	616,632	647,367	624,993		(8,362)		(8,362)		616,632			0	12,192	02/01/2027.
31292G SW 2	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		2,376	2,376	2,383	2,378		(1)		(1)		2,376			0	96	09/01/2029.
31292H AK 0	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		225	225	225	224		1		1		225			0	9	01/01/2030.
31292H QN 7	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		14,284	14,284	14,068	14,257		27		27		14,284			0	410	05/01/2032.
31292K ZP 5	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		937,404	937,404	975,193	942,159		(4,754)		(4,754)		937,404			0	25,391	03/01/2040.
312930 5P 1	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		125,490	125,490	125,466	125,495		(4)		(4)		125,490			0	2,932	03/01/2039.
312939 PM 7	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		393,668	393,668	413,680	397,536		(3,867)		(3,867)		393,668			0	13,489	03/01/2040.
312940 4Q 9	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		730,319	730,319	773,111	740,369		(10,050)		(10,050)		730,319			0	22,403	06/01/2040.
312940 PZ 6	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		396,754	396,754	399,885	397,244		(490)		(490)		396,754			0	9,950	05/01/2040.
312941 NL 7	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		188,594	188,594	196,683	190,301		(1,707)		(1,707)		188,594			0	4,853	07/01/2040.
312944 PJ 4	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		296,952	296,952	313,981	293,671		3,281		3,281		296,952			0	7,009	12/01/2040.
31294B 6P 5	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		1,094	1,094	1,091	1,093		0		0		1,094			0	42	01/01/2030.
31294F PT 7	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		74	74	71	74		0		0		74			0	3	05/01/2030.
31294F T5 5	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		3	3	3	3		0		0		3			0	0	05/01/2030.
31296M 3Z 0	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		86,644	86,644	86,495	86,636		8		8		86,644			0	2,735	09/01/2033.
31296S M3 7	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		122,884	122,884	125,514	123,116		(232)		(232)		122,884			0	4,010	01/01/2034.
31296S M5 2	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		18,253	18,253	18,948	18,328		(75)		(75)		18,253			0	599	01/01/2034.
31297M AQ 1	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		53,708	53,708	54,136	53,841		(133)		(133)		53,708			0	2,341	03/01/2035.
31297M XV 5	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		15,108	15,108	14,470	15,021		86		86		15,108			0	413	04/01/2030.
31297P ME 8	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		2,066	2,066	2,150	2,074		(7)		(7)		2,066			0	74	10/01/2034.
31297T WF 6	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		23,516	23,516	22,484	23,446		71		71		23,516			0	506	09/01/2035.
31297U SF 8	FREDDIE MAC.....		10/25/2019	MORTGAGE PAYDOWN.....		104,860	104,862	100,438	100,438		4,424		4,424		104,862		(2)	(2)	4,261	10/01/2030.
31297V Y8 5	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		70,806	70,806	68,101	70,294		512		512		70,806			0	2,507	11/01/2035.
31298N FU 4	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		17,132	17,132	14,497	14,266		2,866		2,866		17,132			0	741	05/01/2031.
31306X 2A 0	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		1,952,177	1,952,177	2,036,393	1,964,804		(12,627)		(12,627)		1,952,177			0	26,695	10/01/2027.
31307M 2H 8	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		716,423	716,423	730,976	716,302		121		121		716,423			0	10,326	05/01/2030.
31307P Q5 1	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		1,179,657	1,179,657	1,219,425	1,184,895		(5,238)		(5,238)		1,179,657			0	20,572	11/01/2030.
31307Q RE 9	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		905,815	905,815	950,539	910,323		(4,508)		(4,508)		905,815			0	13,474	05/01/2031.
31307R 6V 2	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		1,687,628	1,687,628	1,751,705	1,690,926		(3,298)		(3,298)		1,687,628			0	20,562	10/01/2031.
31307U EL 8	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		1,742,905	1,742,905	1,794,648	1,748,493		(5,588)		(5,588)		1,742,905			0	29,025	07/01/2032.
31307V 5J 1	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		1,964,844	1,964,844	1,985,721	1,968,181		(3,337)		(3,337)		1,964,844			0	40,039	05/01/2033.
31307V YN 0	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		1,287,459	1,287,459	1,310,392	1,290,510		(3,051)		(3,051)		1,287,459			0	26,516	04/01/2033.
31307W 3E 2	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		1,073,104	1,073,104	1,089,368	1,073,104		(2,760)		(2,760)		1,073,104			0	21,609	11/01/2033.
3132AE EZ 5	FREDDIE MAC.....		11/01/2019	MORTGAGE PAYDOWN.....		295,213	295,213	306,261			(37)		(37)		295,213			0	984	05/25/2049.
3132CW AT 1	FREDDIE MAC.....		11/01/2019	MORTGAGE PAYDOWN.....		433,982	433,982	450,359			(331)		(331)		433,982			0	1,826	03/01/2032.
3132GG A2 1	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		464,019	464,019	481,492	466,505		(2,486)		(2,486)		464,019			0	10,263	08/01/2041.
3132GS BF 5	FREDDIE MAC.....		12/01/2019	MORTGAGE PAYDOWN.....		2,211,343	2,211,343	2,285,630	2,217,455		(6,112)		(6,112)		2,211,343			0	35,273	03/01/2042.

E14.3

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	Contractual Maturity Date	
3132GV L6 7	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			970,106	970,106	1,006,789	974,322		(4,216)		(4,216)		970,106			0	18,699	08/01/2042.	
3132HP KK 9	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			543,476	543,476	558,591	541,925		1,551		1,551		543,476			0	11,713	11/01/2042.	
3132HP NB 6	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			590,794	590,794	617,703	587,296		3,498		3,498		590,794			0	10,649	11/01/2042.	
3132HQ EG 3	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			1,914,705	1,914,705	2,004,457	1,910,611		4,095		4,095		1,914,705			0	32,337	12/01/2042.	
3132J6 E6 7	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			914,057	914,057	938,765	916,866		(2,809)		(2,809)		914,057			0	15,488	02/01/2043.	
3132J7 K6 8	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			364,665	364,665	380,277	365,357		(692)		(692)		364,665			0	6,602	03/01/2043.	
3132J9 G7 7	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			733,644	733,644	764,824	737,204		(3,560)		(3,560)		733,644			0	12,466	05/01/2043.	
3132J9 TD 0	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			831,307	831,307	860,403	834,088		(2,780)		(2,780)		831,307			0	22,130	05/01/2043.	
3132QR QE 3	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			205,649	205,649	212,332	205,004		645		645		205,649			0	4,232	07/01/2045.	
3132QU RS 4	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			1,349,182	1,349,182	1,393,277	1,354,497		(5,315)		(5,315)		1,349,182			0	23,985	12/01/2045.	
3132QU UZ 4	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			801,509	801,509	797,251	801,098		411		411		801,509			0	14,511	12/01/2045.	
3132VQ Q3 3	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			487,332	487,332	497,954			(354)		(354)		487,332			0	4,162	06/01/2049.	
3132WD MZ 4	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			1,821,035	1,821,035	1,919,769	1,831,683		(10,648)		(10,648)		1,821,035			0	36,294	05/01/2046.	
3132WK KE 7	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			1,625,783	1,625,783	1,660,458	1,631,804		(6,021)		(6,021)		1,625,783			0	32,359	01/01/2047.	
3132XS ED 8	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			2,304,050	2,304,050	2,381,362	2,312,683		(8,633)		(8,633)		2,304,050			0	54,335	08/01/2047.	
3132XS KG 4	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			301,206	301,206	311,937	302,105		(899)		(899)		301,206			0	5,262	08/01/2047.	
3132XT MS 4	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			1,349,009	1,349,009	1,380,677	1,353,011		(4,002)		(4,002)		1,349,009			0	31,236	10/01/2047.	
3132XU NA 9	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			1,046,849	1,046,849	1,078,091	1,050,246		(3,397)		(3,397)		1,046,849			0	24,737	11/01/2047.	
3132XW BJ 9	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			584,330	584,330	584,558			(90)		(90)		584,330			0	14,109	01/01/2048.	
3132XX GL 7	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			1,548,232	1,548,232	1,532,992	1,546,878		1,354		1,354		1,548,232			0	35,160	03/01/2048.	
3132XY G8 4	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			2,774,017	2,774,017	2,837,733	2,789,058		(15,041)		(15,041)		2,774,017			0	86,481	04/01/2048.	
3132Y0 4E 7	FREDDIE MAC	MORTGAGE PAYDOWN	12/01/2019			1,452,728	1,452,728	1,474,519	1,455,799		(3,072)		(3,072)		1,452,728			0	43,183	07/01/2048.	
31334W 2K 6	FREDDIE MAC	MORTGAGE PAYDOWN	11/01/2019			232,927	232,927	238,696			(251)		(251)		232,927			0	1,497	07/01/2049.	
31334Y A5 6	FREDDIE MAC	MORTGAGE PAYDOWN	11/01/2019			23,103	23,103	23,700			(1)		(1)		23,103			0	67	08/01/2049.	
3133D3 BL 8	FREDDIE MAC	MORTGAGE PAYDOWN	11/01/2019			117,817	117,817	121,038			(27)		(27)		117,817			0	413	08/01/2039.	
3133JL CA 5	FREDDIE MAC	MORTGAGE PAYDOWN	11/01/2019			12,522	12,522	12,578			0		0		12,522			0	31	09/25/2049.	
3136B3 UT 5	FANNIE MAE	MORTGAGE PAYDOWN	11/25/2019			808,055	808,055	805,025			361		361		808,055			0	10,934	01/25/2049.	
3136B4 5C 8	FANNIE MAE	MORTGAGE PAYDOWN	11/25/2019			58,800	58,800	58,763			2		2		58,800			0	416	07/25/2049.	
3136B4 ZA 9	FANNIE MAE	MORTGAGE PAYDOWN	11/25/2019			50,308	50,308	50,284			1		1		50,308			0	398	06/25/2049.	
31371H X9 4	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			28,265	28,265	25,439	26,494		1,770		1,770		28,265			0	851	10/01/2029.	
31371J BD 5	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			18,016	18,016	17,649	17,995		21		21		18,016			0	907	02/01/2030.	
31371L T9 0	FANNIE MAE	MORTGAGE PAYDOWN	08/01/2019			8,392	8,392	8,817	8,403		(11)		(11)		8,392			0	148	08/01/2019.	
31371N MC 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			78,384	78,384	80,515	78,573		(190)		(190)		78,384			0	3,180	10/01/2022.	
31379R WW 4	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,523	1,523	1,471	1,521		2		2		1,523			0	58	06/01/2028.	
3137BR NY 6	FREDDIE MAC	MORTGAGE PAYDOWN	12/15/2019			81,708	81,708	81,402			79		79		81,708			0	1,120	08/15/2046.	
3137FL YR 9	FHLMC	MORTGAGE PAYDOWN	11/25/2019			15	15	15			0		0		15			0		04/25/2026.	
31383T JH 2	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			5,218	5,218	4,992	5,210		8		8		5,218			0	186	09/01/2029.	
31385W X8 7	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			130,443	130,443	136,496	131,348		(906)		(906)		130,443			0	5,417	09/01/2032.	
31389F S4 5	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			8,612	8,612	8,641	8,613		(1)		(1)		8,612			0	306	02/01/2032.	
3138A7 4J 4	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			612,348	612,348	648,935	616,504		(4,156)		(4,156)		612,348			0	14,718	03/01/2041.	
3138AB Z3 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			397,509	397,509	413,099	399,136		(1,627)		(1,627)		397,509			0	10,554	04/01/2041.	
3138AH 7B 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			23,549	23,549	25,131	23,657		(108)		(108)		23,549			0	641	07/01/2041.	

E14.4

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3138AS PL 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		608,698	608,698	638,135	609,634		(936)		(936)		608,698			0	15,352	09/01/2041
3138E0 AE 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		298,367	298,367	316,036	298,681		(314)		(314)		298,367			0	7,668	01/01/2042
3138E2 VY 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		294,006	294,006	317,342	295,646		(1,640)		(1,640)		294,006			0	9,095	12/01/2041
3138E5 CL 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		571,548	571,548	601,733	576,555		(5,006)		(5,006)		571,548			0	10,218	01/01/2027
3138ED WV 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,111,207	1,111,207	1,166,941	1,118,473		(7,266)		(7,266)		1,111,207			0	23,118	05/01/2042
3138EN LD 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		583,665	583,665	631,088	581,203		2,462		2,462		583,665			0	12,740	09/01/2044
3138EP 2D 5	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		434,605	434,605	456,301	436,142		(1,537)		(1,537)		434,605			0	8,386	07/01/2045
3138LS KA 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,534,547	1,534,547	1,624,942	1,544,918		(10,371)		(10,371)		1,534,547			0	28,593	05/01/2042
3138LT Q6 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		406,135	406,135	430,756	406,817		(682)		(682)		406,135			0	5,761	06/01/2027
3138M7 YZ 2	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,181,426	1,181,426	1,261,726	1,177,424		4,002		4,002		1,181,426			0	24,545	12/01/2042
3138NX 5Z 6	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		596,005	596,005	627,668	590,102		5,904		5,904		596,005			0	12,998	02/01/2043
3138WE MM 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		619,412	619,412	642,446	621,668		(2,256)		(2,256)		619,412			0	9,069	05/01/2030
3138WK KB 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		882,023	882,023	880,640	880,640		1,383		1,383		882,023			0	14,617	03/01/2037
3138WQ Q5 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		272,204	272,204	269,397	272,079		125		125		272,204			0	4,557	05/01/2043
3138WV S7 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		657,289	657,289	678,240	660,101		(2,812)		(2,812)		657,289			0	7,801	06/01/2028
3138XP QX 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		277,716	277,716	301,539	278,607		(891)		(891)		277,716			0	6,670	02/01/2044
3138XP VH 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		131,892	131,892	139,507	131,888		4		4		131,892			0	2,539	05/01/2029
3138Y4 SJ 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,246,552	1,246,552	1,311,607	1,258,562		(12,010)		(12,010)		1,246,552			0	24,370	10/01/2029
3138Y6 F3 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		18,954	18,954	20,119	19,021		(67)		(67)		18,954			0	414	11/01/2044
3138YE JM 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		817,839	817,839	836,049	819,175		(1,336)		(1,336)		817,839			0	13,839	06/01/2030
3138YJ Z3 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		581,716	581,716	609,620	584,090		(2,374)		(2,374)		581,716			0	10,744	04/01/2045
3138YJ ZJ 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,325,104	1,325,104	1,390,065	1,333,850		(8,746)		(8,746)		1,325,104			0	26,905	03/01/2045
3138YJ ZX 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		550,907	550,907	577,333	553,131		(2,224)		(2,224)		550,907			0	13,265	04/01/2045
3138YK WE 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		773,649	773,649	800,968	775,667		(2,018)		(2,018)		773,649			0	12,882	05/01/2045
3138YU UG 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		422,018	422,018	448,460	423,891		(1,873)		(1,873)		422,018			0	10,260	07/01/2045
3138YU UU 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		648,182	648,182	692,188	655,734		(7,551)		(7,551)		648,182			0	19,473	10/01/2045
3138YW LC 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,040,862	1,040,862	1,105,428	1,046,519		(5,657)		(5,657)		1,040,862			0	17,273	07/01/2045
31390F 4E 6	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		10,542	10,542	10,900	10,589		(46)		(46)		10,542			0	388	05/01/2032
31390G CE 5	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		4,923	4,923	5,090	4,944		(21)		(21)		4,923			0	185	05/01/2032
31390J 3P 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		4,040	4,040	4,309	4,066		(26)		(26)		4,040			0	166	07/01/2032
31391Q JP 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		43,564	43,564	44,816	43,613		(49)		(49)		43,564			0	1,155	11/01/2032
31396W 3U 8	FANNIE MAE		11/25/2019	MORTGAGE PAYDOWN		1,214,659	1,220,851	1,213,793			482		482		1,218,608		(3,949)	(3,949)	18,699	08/25/2037
31398Q HB 6	FANNIE MAE		11/25/2019	MORTGAGE PAYDOWN		1,560,927	1,560,927	1,576,423	1,560,239		689		689		1,560,927			0	58,984	03/25/2020
31402E R7 5	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		35,354	35,354	35,777	35,392		(38)		(38)		35,354			0	1,096	08/01/2033
31402G R4 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		91,629	91,629	92,688	91,919		(290)		(290)		91,629			0	2,487	07/01/2033
31402L QU 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		42,270	42,270	42,759	42,377		(106)		(106)		42,270			0	1,323	08/01/2033
31403F PK 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		116,267	116,267	122,910	116,805		(538)		(538)		116,267			0	2,813	10/01/2033
31403J W6 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		194,866	194,866	199,113	195,459		(593)		(593)		194,866			0	3,334	12/01/2033
31403N GB 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		5,810	5,810	5,955	5,825		(15)		(15)		5,810			0	173	11/01/2033
31404G 2B 6	FANNIE MAE		02/01/2019	MORTGAGE PAYDOWN		6,279	6,279	6,452	6,279		0		0		6,279			0	52	02/01/2019
31404M L4 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		112,519	112,519	115,403	112,722		(202)		(202)		112,519			0	2,825	03/01/2034
31404P LS 8	FANNIE MAE		03/31/2019	MORTGAGE PAYDOWN		45,071	45,071	43,874	44,858		214		214		45,071			0	491	04/01/2019

E14.5

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forei	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31404W TV 8	FANNIE MAE		05/01/2019	MORTGAGE PAYDOWN		26,539	26,539	26,025	26,421		118		118		26,539			0	330	05/01/2019
31405R AM 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		184,103	184,103	187,440	184,763		(659)		(659)		184,103			0	5,721	10/01/2034
31405R AN 6	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		19,383	19,383	19,734	19,421		(38)		(38)		19,383			0	583	10/01/2034
31405R G3 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		3,427	3,427	3,470	3,431		(5)		(5)		3,427			0	103	09/01/2034
31406B F2 1	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		34,231	34,231	34,736	34,402		(171)		(171)		34,231			0	1,556	01/01/2035
31406C TB 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		29,204	29,204	29,687	29,259		(55)		(55)		29,204			0	878	12/01/2034
31406E ML 5	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		286,762	286,762	291,512	287,413		(651)		(651)		286,762			0	5,373	01/01/2035
31406E Z5 6	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		12,246	12,246	12,036	12,231		15		15		12,246			0	342	03/01/2035
31406K LR 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		28,165	28,165	28,627	28,217		(52)		(52)		28,165			0	849	01/01/2035
31406L JC 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		67,536	67,536	65,621	67,412		124		124		67,536			0	1,250	03/01/2035
31406M LG 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		34,619	34,619	34,846	34,650		(31)		(31)		34,619			0	1,040	01/01/2035
31407B HM 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		98,745	98,745	95,944	98,635		110		110		98,745			0	2,272	06/01/2035
31407E VE 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		168,368	168,368	171,815	168,586		(218)		(218)		168,368			0	4,763	07/01/2020
31407F DK 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		58,223	58,223	55,135	57,654		569		569		58,223			0	1,295	10/01/2020
31407L MV 6	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		181,814	181,814	180,280	181,702		112		112		181,814			0	5,084	06/01/2035
31407S A2 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		114,516	114,516	108,987	112,998		1,518		1,518		114,516			0	2,890	08/01/2035
31408H KX 2	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		53,955	53,955	52,016	53,866		89		89		53,955			0	1,348	02/01/2036
31409F E6 1	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		16,367	16,367	16,234	16,359		7		7		16,367			0	492	03/01/2036
31409T RE 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		23,082	23,082	22,359	23,024		58		58		23,082			0	695	04/01/2036
31409X 5A 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		121,089	121,089	122,536	121,415		(326)		(326)		121,089			0	3,330	05/01/2036
3140E5 3K 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,204,700	1,204,700	1,254,017	1,209,322		(4,622)		(4,622)		1,204,700			0	20,786	10/01/2045
3140E8 V6 2	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,521,287	1,521,287	1,589,864	1,527,982		(6,695)		(6,695)		1,521,287			0	28,475	11/01/2045
3140EB MN 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,939,014	1,939,014	2,046,114	1,954,954		(15,940)		(15,940)		1,939,014			0	47,059	04/01/2046
3140EU TK 5	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,188,994	1,188,994	1,246,493	1,196,082		(7,087)		(7,087)		1,188,994			0	29,131	01/01/2046
3140EW 7A 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,149,574	1,149,574	1,178,044	1,152,837		(3,263)		(3,263)		1,149,574			0	21,611	03/01/2046
3140EY XJ 5	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		343,241	343,241	359,921	344,645		(1,404)		(1,404)		343,241			0	3,759	04/01/2031
3140F0 BP 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		396,206	396,206	428,026	397,189		(983)		(983)		396,206			0	7,590	07/01/2046
3140F0 JZ 8	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,736,990	1,736,990	1,663,711	1,729,433		7,558		7,558		1,736,990			0	25,335	10/25/2031
3140F3 6F 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,153,498	1,153,498	1,180,803	1,156,369		(2,871)		(2,871)		1,153,498			0	21,183	06/01/2046
3140F5 NN 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,103,925	1,103,925	1,093,403	1,103,035		890		890		1,103,925			0	21,887	07/01/2046
3140F8 JK 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,416,913	1,416,913	1,459,531	1,418,538		(1,626)		(1,626)		1,416,913			0	21,523	10/01/2046
3140FA 5J 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		93,263	93,263	100,097	93,555		(293)		(293)		93,263			0	2,295	06/01/2047
3140FB EK 2	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,347,831	1,347,831	1,408,694	1,358,369		(10,538)		(10,538)		1,347,831			0	39,002	08/01/2046
3140FK BZ 2	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		772,925	772,925	778,601	773,336		(412)		(412)		772,925			0	11,546	11/01/2031
3140FK JB 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		713,945	713,945	702,009	713,001		944		944		713,945			0	15,916	10/01/2046
3140FL N5 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		90,582	90,582	89,867	90,559		23		23		90,582			0	1,460	11/01/2046
3140FM BD 7	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,408,933	1,408,933	1,350,594	1,404,542		4,391		4,391		1,408,933			0	26,067	11/25/2036
3140FM R9 9	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		833,111	833,111	824,162	832,514		598		598		833,111			0	13,124	01/01/2047
3140FP 2K 4	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		618,536	618,536	592,152	616,662		1,874		1,874		618,536			0	14,169	01/01/2047
3140FS C4 3	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		1,540,856	1,540,856	1,582,628	1,545,106		(4,250)		(4,250)		1,540,856			0	34,181	04/01/2047
3140FS CJ 0	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		807,373	807,373	849,728	813,413		(6,040)		(6,040)		807,373			0	23,178	02/01/2047
3140FS CU 5	FANNIE MAE		11/01/2019	MORTGAGE PAYDOWN		893,828	893,828	923,262	897,932		(4,104)		(4,104)		893,828			0	24,542	03/01/2047

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	
3140FS DB 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			2,169,783	2,169,783	2,242,250	2,184,259		(14,476)		(14,476)		2,169,783			0	57,188	05/01/2047.	
3140FS MH 3	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,523,233	1,523,233	1,600,823	1,534,238		(11,005)		(11,005)		1,523,233			0	25,482	08/01/2047.	
3140GR XK 5	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,995,491	1,995,491	2,055,823	2,002,698		(7,207)		(7,207)		1,995,491			0	33,643	07/01/2032.	
3140GW P5 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			438,974	438,974	440,551	439,180		(206)		(206)		438,974			0	8,695	09/01/2047.	
3140H5 T3 5	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			529,555	529,555	549,372	532,226		(2,671)		(2,671)		529,555			0	20,479	06/01/2048.	
3140H5 TW 1	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			621,188	621,188	645,648	622,374		(1,186)		(1,186)		621,188			0	12,089	06/01/2048.	
3140H5 UF 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,117,000	1,117,000	1,182,188	1,131,427		(14,427)		(14,427)		1,117,000			0	42,737	07/01/2048.	
3140HB LY 2	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			2,320,062	2,320,062	2,406,883	2,337,395		(17,334)		(17,334)		2,320,062			0	70,996	03/01/2048.	
3140HB MQ 8	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,653,411	1,653,411	1,684,671	1,660,018		(6,607)		(6,607)		1,653,411			0	55,721	04/01/2048.	
3140HD HV 9	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,784,408	1,784,408	1,803,368	1,787,536		(3,128)		(3,128)		1,784,408			0	54,555	05/01/2048.	
3140HD J7 0	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,470,890	1,470,890	1,501,917			(3,742)		(3,742)		1,470,890			0	28,234	10/01/2048.	
3140HE HR 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,066,396	1,066,396	1,093,806	1,071,569		(5,173)		(5,173)		1,066,396			0	32,012	03/01/2048.	
3140HE HZ 8	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			945,257	945,257	969,183	950,832		(5,575)		(5,575)		945,257			0	18,580	04/01/2048.	
3140HE Q9 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			3,866,162	3,866,162	4,010,992	3,901,552		(35,389)		(35,389)		3,866,162			0	116,966	06/01/2048.	
3140HK ZB 7	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,124,290	1,124,290	1,169,613	1,129,396		(5,106)		(5,106)		1,124,290			0	28,776	07/01/2048.	
3140HL 3C 8	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			69,664	69,664	73,093			(518)		(518)		69,664			0	1,346	06/01/2048.	
3140HL BA 3	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			2,153,664	2,153,664	2,238,464	2,173,120		(19,456)		(19,456)		2,153,664			0	55,536	06/01/2048.	
3140HN 5C 2	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			2,810,213	2,810,213	2,938,210	2,837,997		(27,784)		(27,784)		2,810,213			0	69,809	08/01/2048.	
3140HP 4H 7	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			114,568	114,568	120,201			(946)		(946)		114,568			0	2,756	09/01/2048.	
3140JG WF 8	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			2,015,964	2,015,964	2,117,077	2,035,496		(19,532)		(19,532)		2,015,964			0	65,401	09/01/2048.	
3140JJ NW 5	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			12,669,324	12,360,312	12,752,365	12,685,883		(16,558)		(16,558)		12,669,324			0	84,229	12/01/2048.	
3140JJ P8 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,833,753	1,833,753	1,869,425			(4,710)		(4,710)		1,833,753			0	31,777	02/01/2049.	
3140JJ PT 0	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			2,700,796	2,700,796	2,820,222			(17,375)		(17,375)		2,700,796			0	56,366	01/01/2049.	
3140JK N9 3	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,434,702	1,434,702	1,488,447			(4,334)		(4,334)		1,434,702			0	7,090	04/01/2049.	
3140JL 4M 3	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			4,380,074	4,380,074	4,549,802			(33,260)		(33,260)		4,380,074			0	117,862	12/01/2048.	
3140JP EF 8	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			423,896	423,896	447,343			(1,993)		(1,993)		423,896			0	9,958	02/01/2049.	
3140JV PZ 9	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			141,702	141,702	143,805			(8)		(8)		141,702			0	354	08/01/2049.	
3140Q7 AB 3	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,664,779	1,664,779	1,676,160	1,665,688		(909)		(909)		1,664,779			0	34,405	07/01/2037.	
3140Q7 ED 4	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			523,630	523,630	533,939	524,144		(514)		(514)		523,630			0	7,679	08/01/2037.	
3140Q7 P9 3	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,061,538	1,061,538	1,071,158	1,062,453		(915)		(915)		1,061,538			0	14,849	09/01/2032.	
3140Q8 KB 0	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			1,595,584	1,595,584	1,559,434	1,591,911		3,672		3,672		1,595,584			0	33,407	02/01/2048.	
3140Q9 5P 4	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			145,017	145,017	152,152			(1,431)		(1,431)		145,017			0	2,496	08/01/2048.	
3140QA 5Z 9	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			213,829	213,829	217,671			(133)		(133)		213,829			0	1,658	05/01/2038.	
31410E 2N 7	FANNIE MAE	MORTGAGE PAYDOWN	10/25/2019			24,127	24,127	23,934	23,934		192		192		24,127			0	1,292	07/01/2036.	
31410G PQ 0	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			34,433	34,433	36,828	34,657		(224)		(224)		34,433			0	1,098	11/01/2037.	
31410S 4X 2	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			4,910	4,910	4,994	4,918		(8)		(8)		4,910			0	175	09/01/2036.	
31410U GK 2	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			117,321	117,321	111,931	116,209		1,112		1,112		117,321			0	5,995	03/01/2037.	
31410W 3E 6	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			41,492	41,492	42,620	41,620		(128)		(128)		41,492			0	1,171	09/01/2022.	
31411A JG 1	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			90,947	90,947	91,537	91,043		(96)		(96)		90,947			0	4,785	11/01/2036.	
31411H P7 9	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			102,462	102,462	103,327	102,512		(50)		(50)		102,462			0	3,086	01/01/2037.	
31411N XZ 5	FANNIE MAE	MORTGAGE PAYDOWN	11/01/2019			31,167	31,167	30,286	31,032		135		135		31,167			0	1,196	03/01/2037.	

E14.7

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31411W	AU 1	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		6,418	6,418	6,469	6,424		(6)		(6)		6,418			.0	210	04/01/2037.
31411W	FH 5	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		79,845	79,845	79,876	79,845				.0		79,845			.0	2,692	05/01/2022.
31412L	D2 3	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		29,365	29,365	28,237	29,259		107		107		29,365			.0	905	03/01/2037.
31412S	4L 6	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		13,291	13,291	13,444	13,297		(6)		(6)		13,291			.0	297	04/01/2038.
31412S	5T 8	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		7,885	7,885	7,967	7,892		(7)		(7)		7,885			.0	259	05/01/2038.
31414U	5K 0	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		43,294	43,294	43,558	43,302		(8)		(8)		43,294			.0	1,302	05/01/2038.
31416R	QR 7	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		586,527	586,527	586,435	586,520		.7		.7		586,527			.0	16,006	06/01/2039.
31416X	LY 4	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		454,939	454,939	487,140	464,104		(9,166)		(9,166)		454,939			.0	10,614	01/01/2026.
31416X	NA 4	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		622,947	622,947	635,211	624,662		(1,716)		(1,716)		622,947			.0	15,785	02/01/2041.
31418A	SC 3	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		1,546,726	1,546,726	1,584,185	1,549,069		(2,343)		(2,343)		1,546,726			.0	36,609	04/01/2043.
31418B	S8 0	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		724,118	724,118	772,996	730,999		(6,882)		(6,882)		724,118			.0	19,192	07/01/2045.
31418C	4M 3	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		52,050	52,050	54,612			(514)		(514)		52,050			.0	971	11/25/2048.
31418C	M4 3	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		869,769	869,769	852,374	868,218		1,551		1,551		869,769			.0	17,332	07/01/2037.
31418D	DS 8	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		1,149,597	1,149,597	1,210,310			(5,805)		(5,805)		1,149,597			.0	15,059	06/01/2039.
31418D	FP 2	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		248,690	248,690	260,503			(171)		(171)		248,690			.0	1,433	09/01/2039.
31418D	GK 2	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		12,047	12,047	11,975					.0		12,047			.0		10/25/2049.
31418P	UE 3	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		176,065	176,065	180,065	176,263		(198)		(198)		176,065			.0	2,341	03/01/2040.
31418U	4W 1	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		480,974	480,974	530,725	487,867		(6,893)		(6,893)		480,974			.0	14,734	07/01/2040.
31419A	DS 3	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		151,024	151,024	164,238	152,119		(1,095)		(1,095)		151,024			.0	5,392	09/01/2039.
31419J	SH 2	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		1,096,884	1,096,884	1,091,228	1,096,460		423		423		1,096,884			.0	24,810	11/01/2040.
31419M	AU 5	FANNIE MAE	11/01/2019	MORTGAGE PAYDOWN		1,060,623	1,060,623	1,118,460	1,066,096		(5,473)		(5,473)		1,060,623			.0	18,780	12/01/2025.
342816	XV 2	FLORIDA ST MUN PWR AGY REV	10/01/2019	ISSUE CALLED at 100.000		3,355,000	3,355,000	3,378,955	3,364,840		(1,397)		(1,397)		3,363,443		(8,443)	(8,443)	176,138	10/01/2023.
403760	JQ 5	GWINNETT CNTY GA WTR & SEW	04/15/2019	BARCLAYS		7,843,457	7,290,000	8,916,909	7,874,080		(46,011)		(46,011)		7,828,070		15,387	15,387	259,200	08/01/2022.
442435	4B 6	HOUSTON TEX UTIL SYS REV	04/16/2019	JANNEY MONTGOME		7,574,631	6,565,000	7,625,510	7,220,617		(27,657)		(27,657)		7,192,960		381,672	381,672	139,506	05/15/2025.
44244C	JJ 7	HOUSTON TX UTILITY SYS REV	05/15/2019	J P MORGAN		370,000	370,000	425,190	412,806		(1,748)		(1,748)		411,058		(41,058)	(41,058)	10,175	11/15/2026.
45200F	ED 7	ILLINOIS ST FIN AUTH REVENUE	02/28/2019	JP MORGAN		1,135,399	1,105,000	1,343,879	1,279,283		(2,107)		(2,107)		1,277,176		(141,777)	(141,777)	18,877	11/01/2030.
46246K	4D 1	IOWA ST FIN AUTH REVENUE	01/08/2019	NATL FINANCIAL SERV		2,410,400	2,000,000	2,339,160	2,335,268		(854)		(854)		2,334,414		75,986	75,986	44,167	08/01/2029.
46246K	4N 9	IOWA FIN AUTH REV	01/16/2019	WELLS FARGO		1,577,092	1,380,000	1,534,491	1,533,987		(162)		(162)		1,533,825		43,267	43,267	32,008	08/01/2042.
485424	PC 3	KANSAS ST DEPT OF TRANSPN HIGHWAY	01/18/2019	PERSHING DLJ		1,120,151	1,010,000	1,151,016	1,127,165		(1,449)		(1,449)		1,125,715		(5,565)	(5,565)	19,919	09/01/2023.
48542A	EQ 0	KANSAS ST DEV FIN AUTH HOSP	11/15/2019	JP MORGAN		500,000	500,000	520,245	516,210		(16,210)		(16,210)		500,000			.0	28,750	11/15/2038.
490728	ZB 1	KENT STATE UNIV OHIO UNIV REVS	05/20/2019	J P MORGAN		720,000	720,000	759,170	733,879		(3,950)		(3,950)		729,928		(9,928)	(9,928)	19,900	05/01/2020.
49474F	JY 7	KING CNTY WA SCH DIST #1	04/16/2019	S&P SECURITIES		6,325,098	5,395,000	6,717,584	6,308,733		(33,137)		(33,137)		6,275,596		49,502	49,502	215,051	07/01/2026.
494782	KA 2	KING CNTY WA SCH DIST #1	04/24/2019	RBC CAP		6,112,132	5,200,000	5,949,476	5,800,235		(24,981)		(24,981)		5,775,254		336,878	336,878	104,722	12/01/2025.
546398	B6 4	LOUISIANA PUB FACS AUTH R	07/01/2019	MATURITY		2,075,000	2,075,000	2,043,107	2,072,962		2,038		2,038		2,075,000			.0	103,750	07/01/2019.
57422J	AA 6	MARYLAND ST ECON DEV CORP PRIV ACT	04/11/2019	BARCLAYS		1,250,647	1,175,000	1,363,470	1,278,094		(28,605)		(28,605)		1,249,489		1,157	1,157	63,319	03/31/2024.
575579	GG 6	MASSACHUSETTS BAY TRANSN	04/11/2019	BANK AMERICA MERRILL		5,188,331	4,955,000	6,225,512	5,191,213		(44,985)		(44,985)		5,146,228		42,103	42,103	214,992	07/01/2020.
59259N	3L 5	MET TRANSPN AUTH NY TAX FUND	02/27/2019	MORGAN STANLEY		2,601,938	2,310,000	2,630,882	2,625,786		(1,012)		(1,012)		2,624,774		(22,836)	(22,836)	34,008	11/15/2046.
59259N	4H 3	METROPOLITAN TRANSN	01/07/2019	JEFFERIES & CO		2,280,723	1,955,000	2,268,347	2,261,172		(382)		(382)		2,260,791		19,932	19,932	14,663	11/15/2032.
59259N	8Q 9	MET TRANSPN AUTH NY DEDICATED TAX	03/12/2019	T D SECURITIES		580,000	580,000	580,000	580,000		.0		.0		580,000			.0	2,275	11/01/2031.
59261A	NA 1	MET TRANSPN AUTH NY REVENUE	01/28/2019	JP MORGAN		2,149,478	1,945,000	2,200,048	2,157,505		(4,260)		(4,260)		2,153,245		(3,767)	(3,767)	20,260	11/15/2022.
59447P	LD 1	MCHIGAN ST FIN AUTH REVENUE	11/01/2019	VARIOUS		1,060,823	1,060,000	1,212,142	1,078,531		(18,039)		(18,039)		1,060,492		331	331	51,833	11/01/2019.
59447P	NG 2	MICHIGAN ST FIN AUTH REVENUE	01/02/2019	VARIOUS		6,935,000	6,935,000	8,159,374	7,305,653		(401)		(401)		7,305,253		(370,253)	(370,253)	173,375	07/01/2021.

E14.8

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
938782	DR 7		04/11/2019	BANK AMERICA MERRILL		3,164,147	3,140,000	3,394,780	3,223,149		(6,421)		(6,421)		3,216,728		(52,581)	(52,581)	130,048	07/01/2022
93978H	FG 5		04/10/2019	MESIROW		1,015,500	1,000,000	1,186,930	1,020,840		(7,748)		(7,748)		1,013,091		2,409	2,409	26,528	10/01/2019
97710B	5T 5		04/01/2019	MATURITY		245,000	245,000	274,535	246,213		(1,213)		(1,213)		245,000			0	4,900	04/01/2019
986525	UB 7		01/18/2019	BANK AMERICA MERRILL		2,417,998	2,150,000	2,610,896	2,420,280		(3,809)		(3,809)		2,416,471		1,526	1,526	42,403	03/01/2023
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					377,244,603	359,231,029	392,445,742	357,477,312	0	(1,312,098)	0	(1,312,098)	0	376,010,058	0	1,234,538	1,234,538	8,873,967	XXX
Bonds - Industrial and Miscellaneous																				
00164V	AD 5		11/01/2019	VARIOUS		598,222	590,000	590,000	560,500	29,500			29,500	590,000		8,222	8,222	18,667	04/01/2024	
00164V	AE 3		11/01/2019	VARIOUS		56,989	55,500	55,500	50,505	4,995			4,995	55,500		1,489	1,489	3,111	08/01/2025	
00165A	AH 1		11/01/2019	VARIOUS		133,500	137,000	136,223	121,074	15,231	76		15,307	136,380		(2,880)	(2,880)	6,915	06/15/2025	
00191A	AC 0		11/21/2019	CORPORATE REORG		554,182	550,000	556,250	496,375	58,919	(1,108)		57,811	554,187		(6,062)	(6,062)	41,900	09/15/2023	
00206R	CN 0		04/17/2019	GOLDMAN SACHS		996,190	1,000,000	997,040	998,000		87		87	998,087		(1,897)	(1,897)	14,828	05/15/2025	
00404A	AE 9		11/01/2019	VARIOUS		101,000	101,000	102,515	100,495	887	(382)		505	101,000			0	5,445	03/15/2021	
00404A	AJ 8		11/01/2019	VARIOUS		571,189	566,000	588,112	476,250	39,220	(2,267)		36,953	580,283		(9,095)	(9,095)	30,984	02/15/2023	
00404A	AM 1		11/01/2019	VARIOUS		122,820	122,000	129,140	118,340	9,024	(932)		8,092	126,432		(3,613)	(3,613)	7,302	03/01/2024	
00489L	AA 1		11/01/2019	VARIOUS		73,246	79,000	74,556			74		74	74,631		(1,385)	(1,385)	2,550	11/15/2025	
00489L	AC 7		12/18/2019	BANC OF AMERICA		159,663	151,000	157,825			(267)		(267)	157,558		2,104	2,104	5,776	02/15/2024	
00489L	AD 5		10/25/2019	BANC OF AMERICA		5,200	5,000	5,206			(1)		(1)	5,205		(5)	(5)	124	08/01/2026	
00688J	AA 5		11/01/2019	VARIOUS		294,240	288,000	288,000					0	288,000		6,240	6,240	6,008	05/15/2026	
00774C	AB 3		06/27/2019	VARIOUS		1,137,675	1,100,000	1,078,468	946,000	132,653	1,049		133,702	1,079,703		57,973	57,973	43,568	03/15/2027	
00790X	AA 9		11/01/2019	VARIOUS		38,257	38,000	38,285			(27)		(27)	38,258		(1)	(1)	2,054	11/15/2024	
013092	AA 9		11/01/2019	VARIOUS		224,000	224,000	224,000					0	224,000			0	8,163	03/15/2026	
013092	AB 7		11/01/2019	VARIOUS		80,000	80,000	80,000					0	80,000			0	992	02/15/2028	
013093	AD 1		11/01/2019	VARIOUS		55,186	53,000	55,385			(191)		(191)	55,194		(9)	(9)	1,326	06/15/2024	
013093	AD 1		12/16/2019	VARIOUS		471,875	466,000	470,841			299		299	471,140		736	736	14,310	03/15/2025	
013817	AK 7		02/21/2019	BANK AMERICA MERRILL		658,000	700,000	704,813	650,965	53,285	(21)		53,264	704,229		(46,229)	(46,229)	23,602	02/01/2037	
013817	AQ 4		11/01/2019	VARIOUS		54,700	53,000	55,451	54,032	1,240	(572)		668	54,700			0	3,699	02/23/2022	
013817	AU 5		11/01/2019	VARIOUS		129,925	127,000	137,954	130,025	1,512	(1,603)		(91)	129,934		(9)	(9)	7,512	08/15/2020	
013817	AV 3		11/01/2019	VARIOUS		62,521	61,000	65,598	61,822	2,120	(1,180)		940	62,763		(242)	(242)	3,440	04/15/2021	
013822	AB 7		07/01/2019	VARIOUS		117,146	110,000	118,938	112,750	5,078	(682)		4,396	117,146			0	5,796	09/30/2026	
013822	AC 5		11/01/2019	VARIOUS		500,750	500,000	500,000	480,000	20,000			20,000	500,000		750	750	15,602	05/15/2028	
01883L	AA 1		11/01/2019	VARIOUS		181,000	179,000	179,000					0	179,000		2,000	2,000	428	10/15/2027	
019576	AA 5		11/01/2019	VARIOUS		23,130	23,000	23,345			(12)		(12)	23,333		(203)	(203)	461	07/15/2026	
019576	AB 3		11/01/2019	VARIOUS		104,120	105,000	105,263			(6)		(6)	105,257		(1,137)	(1,137)	3,100	07/15/2027	
02005N	AE 0		12/03/2019	GMAC INC		509,466	500,000	571,563	518,750	3,790	(14,607)		(10,817)	507,932		1,534	1,534	43,192	03/15/2020	
02005N	AE 6		12/03/2019	ALLY FINL INC		254,422	250,000	250,822	243,438	7,009	(112)		6,897	250,335		4,087	4,087	13,057	02/13/2022	
021332	AF 8		02/27/2019	JEFFERIES & CO		114,625	350,000	339,500	218,750	121,209	221		121,430	340,180		(225,555)	(225,555)	5,819	12/15/2024	
02154C	AD 5		12/18/2019	VARIOUS		1,931,198	1,900,000	1,892,061	1,828,750	67,880	504		68,384	1,897,134				137,378	02/15/2023	
02154C	AE 3		12/19/2019	VARIOUS		2,803,679	2,645,000	2,726,940	2,420,175	294,171	(10,570)		283,601	2,703,776		99,902	99,902	314,946	05/15/2026	
02154E	AB 5		05/13/2019	JP MORGAN		1,547,188	1,500,000	1,540,222	1,402,500	125,197	(1,608)		123,589	1,526,089		21,098	21,098	99,701	01/15/2024	
02154V	AA 9		10/15/2019	VARIOUS		1,529,070	1,500,000	1,417,938	1,365,476	61,023	10,911		71,934	1,437,409		62,591	62,591	132,116	05/15/2022	
022249	AU 0		01/22/2019	RBC CAP		297,125	300,000	338,250	291,000	42,824	(129)		42,695	333,694		(36,569)	(36,569)	10,228	01/15/2028	
02406P	AR 1		11/01/2019	VARIOUS		200,092	203,000	203,000	185,491	17,509			17,509	203,000		(2,908)	(2,908)	11,262	04/01/2025	

E14.10

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eig n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
55354G AH 3	MSCI INC.....		11/07/2019	JP MORGAN.....		101,250	100,000	100,000					0		100,000		1,250	1,250	56	11/15/2029.
553777 AA 1	MTS SYS CORP.....		11/01/2019	VARIOUS.....		15,000	15,000	15,000					0		15,000		252	252	252	08/15/2027.
55616X AH 0	MACYS RETAIL HLDGS INC.....		12/18/2019	TENDER EX.....		213,882	215,000	205,686	210,652		963		963		211,616		2,266	2,266	8,293	02/15/2023.
574599 BG 0	MASCO CORP.....		12/19/2019	CORPORATE REORG.....		162,934	161,000	183,764	170,215		(7,373)		(7,373)		162,842		(1,842)	(1,842)	16,401	03/15/2020.
575385 AA 7	MASONITE CORP.....		08/01/2019	JP MORGAN.....		694,640	680,000	688,350	662,150	23,150	(617)		22,533		684,683		9,957	9,957	32,871	03/15/2023.
576485 AE 6	MATADOR RES CO.....		11/01/2019	VARIOUS.....		337,637	344,000	347,170	183,080	16,905	(130)		16,775		347,030		(9,393)	(9,393)	17,252	09/15/2026.
577081 BB 7	MATTEL INC.....		05/28/2019	BANK AMERICA MERRILL.....		99,625	100,000	95,000				183			95,183		4,442	4,442	2,813	12/31/2025.
58013M EG 5	MCDONALD'S.....		02/01/2019	VARIOUS.....		500,000	500,000	499,830	499,998		2		2		500,000		0	0	12,500	02/01/2019.
58502B AA 4	MEDNAX INC.....		10/16/2019	ABN AMRO.....		91,575	90,000	92,025			(130)		(130)		91,895		(320)	(320)	1,798	12/01/2023.
58502B AC 0	MEDNAX INC.....		11/01/2019	VARIOUS.....		139,551	135,000	139,894			(181)		(181)		139,713		(163)	(163)	6,703	01/15/2027.
58772T AB 6	MERC-BENZ AUTO LEASE.....		12/15/2019	MORTGAGE PAYDOWN.....		164,996	164,996	164,995			153		153		164,996		0	0	3,352	02/16/2021.
588056 AR 2	MERCER INTL INC.....		10/21/2019	ISSUE CALLED at 103.875.....		186,924	182,000	182,000	182,000				0		182,000		42	42	16,099	12/01/2022.
588056 AY 7	MERCER INTL INC.....		11/14/2019	CS FIRST.....		256,685	245,000	252,113			(234)		(234)		251,878		4,807	4,807	5,925	01/15/2025.
589433 AB 7	MEREDITH CORP.....		11/01/2019	VARIOUS.....		1,339,989	1,285,000	1,292,109	1,207,360	29,221	(354)		28,867		1,291,099		48,891	48,891	64,222	02/01/2026.
59565X AC 4	MIDCONTINENT EXPRESS.....		11/01/2019	VARIOUS.....		30,000	30,000	30,000					0		30,000		0	0	376	08/15/2027.
60740F AM 7	MOBILE MINI INC.....		11/01/2019	VARIOUS.....		7,708	7,500	7,725			(17)		(17)		7,708		0	0	367	07/01/2024.
608328 BF 6	MOHEGAN TRIBAL GAMING.....		02/14/2019	VARIOUS.....		914,875	950,000	943,075	891,813	52,765	89		52,854		944,666		(29,791)	(29,791)	24,719	10/15/2024.
61746B EF 9	MORGAN STANLEY.....		04/02/2019	GOLDMAN SACHS.....		2,001,540	2,000,000	1,972,100	1,976,733		644		644		1,977,377		24,163	24,163	51,153	01/20/2027.
61747Y CJ 2	MORGAN STANLEY.....		09/23/2019	MATURITY.....		1,000,000	1,000,000	996,677			3,323		3,323		1,000,000		0	0	56,250	09/23/2019.
624758 AE 8	MUELLER WTR PRODS.....		04/23/2019	VARIOUS.....		714,101	700,000	700,000	680,750	19,250			19,250		700,000		14,101	14,101	12,471	06/15/2026.
62539B AA 3	MULTI-COLOR CORP.....		02/19/2019	BARCLAYS.....		574,500	600,000	583,590	514,500	70,290	251		70,541		585,040		(10,540)	(10,540)	8,878	11/01/2025.
62886E AJ 7	NCR CORP NEW.....		02/15/2019	VARIOUS.....		148,125	150,000	140,563	142,125	3,493	124		3,617		145,742		2,383	2,383	4,285	07/15/2022.
629377 CA 8	NRG ENERGY INC.....		11/01/2019	VARIOUS.....		99,606	94,000	102,108			(941)		(941)		101,167		(1,560)	(1,560)	3,142	05/15/2026.
629377 CC 4	NRG ENERGY INC.....		03/07/2019	CIT GROUP.....		267,500	250,000	257,375	252,812	3,818	(195)		3,623		256,436		11,064	11,064	10,811	01/15/2027.
629377 CE 0	NRG ENERGY INC.....		11/01/2019	VARIOUS.....		345,747	324,000	324,000	311,040	12,960			12,960		324,000		21,747	21,747	22,157	01/15/2028.
629377 CH 3	NRG ENERGY INC.....		11/01/2019	VARIOUS.....		75,000	75,000	75,000					0		75,000		0	0	864	06/15/2029.
62943W AE 9	NRG YIELD OPER LLC.....		12/06/2019	GOLDMAN SACHS.....		256,875	250,000	260,000			(221)		(221)		259,779		(2,904)	(2,904)	2,937	09/15/2026.
62957H AB 1	NABORS INDUSTRIES LTD.....		06/27/2019	DEUTSCHE BANK.....		107,063	150,000	137,063	92,862	47,376	923		48,299		141,161		(34,099)	(34,099)	1,081	01/15/2024.
637432 MU 6	NATIONAL RURAL UTILS COOP.....		02/04/2019	USBCORP.....		248,313	250,000	249,645	249,922		5		5		249,927		(1,614)	(1,614)	832	06/15/2020.
637432 NB 7	NATIONAL RURAL UTILS.....		02/04/2019	USBCORP.....		847,161	850,000	848,844	849,789		23		23		849,812		(2,651)	(2,651)	4,399	11/15/2019.
63934E AT 5	NAVISTAR INTL CORP.....		07/08/2019	VARIOUS.....		1,355,813	1,350,000	1,358,223	1,309,500	47,849	(25)		47,824		1,357,323		(1,511)	(1,511)	32,104	11/01/2025.
63938C AC 2	NAVIENT CORP.....		11/01/2019	VARIOUS.....		52,317	53,000	50,615	50,946	964	387		1,351		52,298		19	19	3,426	03/25/2021.
63938C AD 0	NAVIENT CORP.....		12/03/2019	BANC OF AMERICA.....		737,912	700,000	718,563	677,250	37,854	(5,101)		32,753		710,003		27,909	27,909	62,802	07/26/2021.
63938C AJ 7	NAVIENT CORPORATION.....		11/01/2019	VARIOUS.....		52,930	53,000	53,000	44,123	8,878			8,878		53,000		(70)	(70)	3,141	06/15/2026.
63946C AD 0	NBCUNIVERSAL ENTERPRISE I.....		04/15/2019	MATURITY.....		500,000	500,000	499,715	499,986		14		14		500,000		0	0	4,935	04/15/2019.
64072T AA 3	NEPTUNE FINCO CORP.....		11/01/2019	VARIOUS.....		297,893	266,000	307,563			(11,545)		(11,545)		296,018		1,876	1,876	22,981	10/15/2025.
64072T AE 5	CSC HOLDINGS LLC.....		02/19/2019	ISSUE CALLED at 107.594.....		1,829,098	1,700,000	1,946,210	1,832,933	143	24,171		24,314		1,857,248		(157,248)	(157,248)	259,560	01/15/2023.
64110L AJ 5	NETFLIX INC.....		12/03/2019	BANC OF AMERICA.....		209,512	200,000	200,000	200,000				0		200,000		9,512	9,512	12,372	02/15/2022.
64110L AL 0	NETFLIX INC.....		02/12/2019	BANK AMERICA MERRILL.....		265,625	250,000	256,750	252,813	3,581	(105)		3,476		256,289		9,336	9,336	4,855	02/15/2025.
64110L AS 5	NETFLIX INC.....		11/01/2019	VARIOUS.....		927,576	908,000	908,000	828,550	79,450			79,450		908,000		19,576	19,576	39,320	04/15/2028.
644535 AF 3	NEW GOLD INC.....		09/24/2019	VARIOUS.....		1,135,825	1,200,000	1,189,000	1,014,000	177,113	2,272		179,385		1,193,385		(57,560)	(57,560)	41,032	11/15/2022.
65341X AA 6	NEXSTAR ESCROW CORP.....		11/01/2019	VARIOUS.....		161,287	161,000	167,563	150,938	14,922	(1,061)		13,861		164,799		(3,512)	(3,512)	11,323	08/01/2024.

E14.17

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
740212	AK 1		11/01/2019	VARIOUS		322,430	314,000	339,132	290,843	41,156	(3,671)		37,485		328,328		(5,898)	(5,898)	15,290	12/15/2023.
74166M	AA 4		11/01/2019	VARIOUS		148,041	141,000	149,284			(1,325)		(1,325)		147,959		.82	.82	9,606	05/15/2023.
74166M	AB 2		11/01/2019	VARIOUS		664,563	658,000	658,000					.0		658,000		6,563	6,563	14,205	04/15/2024.
74733V	AD 2		12/13/2019	VARIOUS		1,295,456	1,420,000	1,438,510	1,183,925	252,539	(507)		252,032		1,435,957		(140,501)	(140,501)	74,257	03/01/2026.
74736K	AF 8		01/15/2019	VARIOUS		344,375	350,000	350,000	335,125	14,875			14,875		350,000		(5,625)	(5,625)	10,429	07/15/2026.
74840L	AB 8		11/01/2019	VARIOUS		169,272	174,000	172,307	154,643	17,817	113		17,930		172,572		(3,300)	(3,300)	12,738	01/15/2028.
75281A	AS 8	CORPORATE	08/08/2019	CS FIRST		309,488	393,000	350,573	324,225	36,874	2,545		39,419		363,644		(54,156)	(54,156)	14,209	05/15/2025.
75281A	AY 5		08/14/2019	CS FIRST		455,000	500,000	491,300	449,375	41,905	1,381		43,286		492,661		(37,661)	(37,661)	25,069	08/15/2022.
75524D	AP 5		05/20/2019	VARIOUS		892,375	900,000	887,694	821,250	66,554	543		67,097		888,347		4,028	4,028	17,482	12/15/2025.
75606D	AC 5		11/01/2019	VARIOUS		14,945	15,000	14,925			20		20		14,945		.0	.0	722	12/01/2021.
75606D	AG 6		11/01/2019	VARIOUS		338,781	363,000	346,774			586		586		347,360		(8,578)	(8,578)	18,153	04/01/2027.
76119L	AA 9		11/01/2019	VARIOUS		482,209	467,000	469,773	459,995	9,728	(156)		9,572		469,567		12,453	12,453	22,808	11/01/2026.
761735	AT 6		11/01/2019	VARIOUS		888,209	890,000	897,280	848,838	46,413	(978)		45,435		894,272		(6,063)	(6,063)	47,768	07/15/2023.
761735	AV 1		11/01/2019	VARIOUS		67,530	67,000	68,340			(240)		(240)		68,100		(570)	(570)	3,726	07/15/2024.
779382	AR 1		09/12/2019	CS FIRST		578,220	838,000	728,465	636,880	108,600	11,068		119,668		756,548		(178,328)	(178,328)	48,645	01/15/2024.
78388J	AV 8		11/01/2019	VARIOUS		292,956	288,000	278,405	270,720	7,735	1,086		8,821		279,541		13,415	13,415	14,880	09/01/2024.
78454L	AH 3		11/01/2019	GOLDMAN SACHS		486,056	512,000	492,781	378,000	38,776	1,815		40,591		495,532		(9,476)	(9,476)	26,641	01/15/2024.
78454L	AN 0		04/03/2019	BARCLAYS		488,750	500,000	506,500	450,000	55,011	(192)		54,819		504,818		(16,068)	(16,068)	18,750	09/15/2026.
78466C	AC 0		11/01/2019	VARIOUS		362,000	362,000	362,000					.0		362,000		.0	.0	6,830	09/30/2027.
78472C	AA 6		11/25/2019	VARIOUS		603,126	603,126	603,125			1		1		603,126		.0	.0	8,232	02/25/2028.
78573N	AA 0		02/19/2019	BANK AMERICA MERRILL		102,670	100,000	101,750	100,000	1,657	(48)		1,609		101,608		1,062	1,062	1,881	04/15/2023.
78573N	AB 8		02/19/2019	JEFFERIES & CO		719,075	700,000	698,707	694,489	4,271	31		4,302		698,790		20,285	20,285	9,800	11/15/2023.
80627D	AA 4		06/06/2019	ISSUE CALLED at 102.063		408,252	400,000	394,500	382,000	12,671	752		13,423		395,422		4,578	4,578	17,465	09/15/2021.
806851	AC 5		02/04/2019	MK TAXES SYS		996,040	1,000,000	997,740	999,068		45		45		999,113		(3,073)	(3,073)	18,750	12/21/2020.
80874Y	AU 4		11/15/2019	VARIOUS		2,919,552	2,825,000	2,786,545	2,765,322	58,138	(1,674)		56,464		2,821,787		32,215	32,215	255,161	12/01/2022.
80874Y	BA 7		11/01/2019	VARIOUS		135,000	135,000	135,000					.0		135,000		.0	.0	6,868	03/15/2026.
81104P	AA 7		11/01/2019	VARIOUS		7,500	7,500	7,500					.0		7,500		.0	.0	116	07/15/2027.
81112F	AA 9		11/01/2019	VARIOUS		78,845	79,000	79,000					.0		79,000		(155)	(155)	2,698	07/15/2027.
827048	AV 1		11/07/2019	BANK OF		110,413	110,000	110,000					.0		110,000		413	413		02/01/2028.
828807	CF 2		10/07/2019	ISSUE CALLED at 103.398		775,488	750,000	747,038	749,279		247		247		749,526		474	474	61,582	03/01/2021.
82967N	BA 5		11/01/2019	VARIOUS		1,670,595	1,672,000	1,694,658	1,534,060	157,319	(1,222)		156,097		1,690,158		(19,563)	(19,563)	78,319	08/01/2027.
82967N	BC 1		11/01/2019	VARIOUS		53,000	53,000	53,000					.0		53,000		.0	.0	1,166	07/01/2029.
82967N	BE 7		11/01/2019	JP MORGAN		137,850	135,000	135,000					.0		135,000		2,850	2,850	461	07/15/2024.
83405T	AA 1		11/25/2019	VARIOUS		234,340	234,340	234,322			3		3		234,340		.0	.0	1,895	05/25/2028.
83422A	AA 1		11/01/2019	VARIOUS		104,182	98,000	106,453			(2,271)		(2,271)		104,182		.0	.0	12,005	03/01/2024.
845467	AL 3		07/31/2019	MORGAN STANLEY		319,125	370,000	326,525			237		237		326,762		(7,637)	(7,637)	574	01/23/2025.
84762L	AV 7		11/01/2019	VARIOUS		3,800	3,800	3,800					.0		3,800		.0	.0	20	10/01/2029.
85172F	AL 3		11/08/2019	RBC CAP		949,204	904,000	893,480	836,200	57,815	1,868		59,683		895,882		53,322	53,322	58,556	03/15/2023.
85172F	AN 9		11/01/2019	VARIOUS		225,060	220,000	232,650			(592)		(592)		232,058		(6,998)	(6,998)	9,840	03/15/2026.
85172F	AQ 2		11/01/2019	BANC OF AMERICA		132,653	130,000	132,188			(58)		(58)		132,129		523	523	3,037	01/15/2028.
852060	AT 9		11/01/2019	VARIOUS		205,758	188,000	218,330	198,810	18,061	(1,154)		16,907		215,717		(9,959)	(9,959)	18,552	03/15/2032.
852061	AM 2		11/01/2019	VARIOUS		1,023,423	972,000	931,135	947,320		4,643		4,643		951,963		71,460	71,460	76,927	11/15/2021.

E14.19

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
92676X	AD 9		11/01/2019	VIKING CRUISES LTD.....		341,596	335,000	324,713	313,225	11,913	560		12,473		325,698		15,898	15,898	18,483	09/15/2027.
92769X	AM 7		07/01/2019	VIRGIN MEDIA FINANCE PLC		1,112,509	1,105,000	1,109,137	834,615	71,328	(86)		71,242		1,107,781		4,728	4,728	42,989	08/15/2026.
92840V	AA 0		11/01/2019	VISTRA OPERATIONS CO.....		93,013	93,000	93,000	89,861	3,139			3,139		93,000		13	13	6,095	09/01/2026.
92840V	AB 8		11/01/2019	VISTRA OPERATIONS CO.....		312,785	304,000	304,000					0		304,000		8,785	8,785	4,645	02/15/2027.
92840V	AF 9		11/01/2019	VISTRA OPERATIONS CO.....		1,027	1,000	1,036			(2)		(2)		1,034		(7)	(7)	18	07/31/2027.
92933B	AK 0		11/01/2019	WMG ACQUISITION CORP.....		41,663	41,000	41,718			(54)		(54)		41,664		0	0	1,038	08/01/2023.
93369K	AA 3		11/01/2019	WAND MERGER CORP.....		500,066	500,000	500,000	488,750	12,148	(113)		12,035		500,785		(720)	(720)	43,821	07/15/2023.
94107J	AA 1		12/12/2019	WASTE PRO USA INC.....		526,061	521,000	533,571	481,925	49,994	(1,213)		48,781		530,706		(4,645)	(4,645)	29,304	02/15/2026.
947075	AB 3		05/13/2019	WEATHERFORD BERMUDA CORPORATE		621,500	1,100,000	825,063	577,500	262,202	2,258		264,460		841,960		(220,460)	(220,460)	35,750	08/01/2036.
947075	AJ 6		05/13/2019	WEATHERFORD BERMUDA.....		471,875	650,000	638,300	490,750	148,366	1,404		149,770		640,519		(168,644)	(168,644)	2,788	06/15/2021.
95081Q	AK 0		12/03/2019	WESCO DISTRIBUTION INC		852,815	850,000	865,000	842,563	17,393	(9,578)		7,815		850,378		2,437	2,437	43,758	12/15/2021.
958102	AM 7		12/03/2019	WESTERN DIGITAL CORP.....		645,253	645,000	645,000	561,956	83,044			83,044		645,000		253	253	29,679	02/15/2026.
962178	AN 9		02/27/2019	TRI POINTE GROUP.....		117,830	121,000	118,762	108,446	11,169	28		11,197		119,643		(1,813)	(1,813)	1,240	06/15/2024.
966387	AP 7		09/04/2019	WHITING PETE CORP NE.....		797,277	1,000,000	994,375	915,000	79,039	1,058		80,097		995,098		(197,821)	(197,821)	56,467	04/01/2023.
966387	BG 6		07/01/2019	WHITTING PETROLEUM CORP.....		751,153	750,000	754,358	646,875	107,179	(128)		107,051		753,926		(2,773)	(2,773)	37,385	01/15/2026.
96926D	AH 3		11/01/2019	LYON WILLIAM HOMES INC.....		135,227	135,200	137,904	134,186	3,718	(35)		3,683		137,869		(2,642)	(2,642)	9,511	08/15/2022.
96926D	AR 1		02/04/2019	LYON WILLIAM HOMES I.....		132,375	150,000	148,823	128,250	20,807	12		20,819		149,069		(16,694)	(16,694)	4,553	01/31/2025.
96926D	AU 4		08/12/2019	WILLIAM LYON HOMES INC.....		501,500	500,000	503,230	450,000	52,808	(398)		52,410		502,410		(910)	(910)	27,458	09/01/2023.
96949L	AD 7		04/15/2019	WILLIAMS PARTNERS L.....		1,447,115	1,450,000	1,449,261	1,449,372	19			19		1,449,390		(2,276)	(2,276)	18,427	06/15/2027.
96950G	AA 0		12/13/2019	WILLIAMS SCOTSMAN IN.....		65,107	63,000	65,650			(444)		(444)		65,206		(730)	(730)	5,813	12/15/2022.
96950G	AB 8		11/01/2019	WILLIAMS SCOTSMAN IN.....		73,924	74,000	72,335			205		205		72,540		1,384	1,384	3,250	08/15/2023.
973147	AD 3		08/20/2019	WIND TRE SPA		3,235,500	3,450,000	3,359,123	2,859,222	502,340	6,321		508,661		3,367,884		(132,384)	(132,384)	184,992	01/20/2026.
97381L	AB 4		03/05/2019	WINDSTREAM SRVC / FIN.....		1,112,653	1,222,000	926,297	934,229	17,047	3,722		20,769		954,998		157,655	157,655	34,105	10/31/2025.
98212B	AE 3		11/01/2019	WPX ENERGY INC		288,392	286,000	290,351	260,260	29,403	(361)		29,042		289,302		(910)	(910)	14,586	09/15/2024.
98212B	AG 8		11/01/2019	WPX ENERGY INC.....		516,960	474,000	484,875	479,000	2,873	(1,238)		1,635		480,634		36,326	36,326	48,223	08/01/2023.
98212B	AH 6		05/07/2019	WPX ENERGY INC.....		653,938	650,000	651,500	591,500	59,867	(24)		59,843		651,342		2,595	2,595	8,936	06/01/2026.
98311A	AA 3		11/01/2019	WYNDHAM HOTELS & RESORTS.....		465,563	452,000	452,000	436,180	15,820			15,820		452,000		13,563	13,563	21,209	04/15/2026.
98389B	AM 2		12/23/2019	XCEL ENERGY INC.....		1,000,000	1,000,000	996,760	999,620		380		380		1,000,000		0	0	51,961	05/15/2020.
984121	CQ 4		11/05/2019	XEROX CORP.....		87,019	85,000	79,050			1,040		1,040		80,090		6,929	6,929	3,800	03/15/2023.
989194	AM 7		11/01/2019	ZAYO GROUP LLC/ZAYO.....		38,339	38,000	38,523			(78)		(78)		38,445		(105)	(105)	2,470	04/01/2023.
989194	AP 0		11/01/2019	ZAYO GROUP LLC/ZAYO CAP.....		128,854	130,000	129,350	116,350	13,029	52		13,081		129,432		(578)	(578)	9,676	01/15/2027.
U2918V	AD 7		03/29/2019	ENDO FINANCE LLC.....		750,000	750,000	695,625	648,750	46,875	4,435		51,310		700,060		49,940	49,940	38,365	01/15/2022.
00889Y	AA 9		03/20/2019	AIMCO REALTY INVESTORS.....		2,017,315	2,046,000	2,046,000	2,046,000				0		2,046,000		(28,685)	(28,685)	34,105	06/26/2024.
01626P	AB 2		11/01/2019	ALIMENTATION COUCHE.....		3,380,000	3,380,000	3,532,994	3,413,637		(33,637)		(33,637)		3,380,000		0	0	112,182	11/01/2019.
06367X	7W 5		10/09/2019	BANK MONTREAL QUE		8,551,085	8,500,000	8,309,855	8,333,850		35,541		35,541		8,369,391		181,694	181,694	241,584	07/11/2022.
06367X	VK 4		10/03/2019	BANK OF MONTREAL.....		14,739,154	14,761,000	14,834,662	14,796,535		(11,938)		(11,938)		14,784,597		(45,444)	(45,444)	282,829	03/31/2021.
06368A	AA 8		10/09/2019	BANK OF MONTREAL.....		10,664,056	10,485,000	10,307,300	10,322,545		12,311		12,311		10,334,856		329,200	329,200	164,656	12/09/2026.
06368B	J9 0		10/09/2019	BANK MONTREAL.....		8,225,680	8,000,000	7,986,560	7,988,141		1,954		1,954		7,990,096		235,584	235,584	187,177	06/20/2023.
097751	AY 7		11/01/2019	BOMBARDIER INC.....		116,147	115,000	116,438			(291)		(291)		116,147		0	0	7,457	03/15/2022.
097751	BJ 9		11/01/2019	BOMBARDIER INC.....		807,924	803,000	803,515	706,875	43,921	(190)		43,731		802,812		5,113	5,113	19,231	10/15/2022.
097751	BT 7		11/01/2019	BOMBARDIER INC.....		19,820	20,000	19,800			16		16		19,816		4	4	1,024	04/15/2027.

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
00766T 10 0	AECOM TECHNOLOGY CORP DEL.....		03/27/2019	SANFORD BERNST.....	24,729,100	719,741	XXX	617,247	655,321	(38,074)			(38,074)		617,247		102,495	102,495		XXX
00846U 10 1	AGILENT TECHNOLOGIES INC.....		08/14/2019	VARIOUS.....	560,800,000	40,755,611	XXX	35,701,763	37,831,568	(2,129,805)			(2,129,805)		35,701,763		5,053,848	5,053,848	167,411	XXX
011659 10 9	ALASKA AIR GROUP INC.....		11/21/2019	VARIOUS.....	2,887,000	191,858	XXX	190,498	175,674	14,824			14,824		190,498		1,360	1,360	3,516	XXX
012653 10 1	ALBEMARLE CORP.....		11/18/2019	JEFFERIES & CO.....	877,000	58,480	XXX	60,978						60,978		(2,498)	(2,498)	322	XXX	
015351 10 9	ALEXION PHARMACEUTICALS I.....		12/09/2019	COWEN.....	257,800,000	30,847,899	XXX	30,697,159	25,099,408	5,597,751			5,597,751		30,697,159		150,740	150,740		XXX
016255 10 1	ALIGN TECHNOLOGY INC.....		11/05/2019	VARIOUS.....	2,018,000	518,715	XXX	361,872						361,872		156,843	156,843		XXX	
018802 10 8	ALLIANT ENERGY CORP.....		09/30/2019	GOLDMAN SACHS.....	1,841,000	99,220	XXX	79,363	77,782	1,580			1,580		79,363		19,858	19,858	1,961	XXX
020002 10 1	ALLSTATE CORP.....		11/18/2019	JEFFERIES & CO.....	51,000	5,659	XXX	5,108						5,108		552	552	26	XXX	
02079K 10 7	ALPHABET INC.....		11/18/2019	VARIOUS.....	7,451,000	9,370,440	XXX	8,334,556	3,831,757	397,991			397,991		8,334,556		1,035,885	1,035,885		XXX
02079K 30 5	ALPHABET INC.....		11/18/2019	VARIOUS.....	34,014,000	40,298,166	XXX	4,987,811	35,528,640	(30,558,040)			(30,558,040)		4,987,811		35,310,354	35,310,354		XXX
02209S 10 3	ALTRIA GROUP INC.....		12/09/2019	VARIOUS.....	167,395,000	9,143,228	XXX	11,226,006	8,015,997	2,965,908			2,965,908		11,226,006		(2,082,779)	(2,082,779)	333,332	XXX
023135 10 6	AMAZON COM INC.....		10/24/2019	VARIOUS.....	16,721,000	31,221,498	XXX	27,392,088	24,782,505	2,188,735			2,188,735		27,392,088		3,829,410	3,829,410		XXX
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....		07/18/2019	VARIOUS.....	8,709,000	407,670	XXX	376,459	360,466	15,994			15,994		376,459		31,211	31,211	5,442	XXX
03027X 10 0	AMERICAN TOWER CORP.....		10/24/2019	VARIOUS.....	169,547,000	35,261,161	XXX	7,334,323	26,639,196	(19,540,994)			(19,540,994)		7,334,323		27,926,838	27,926,838	392,271	XXX
03073E 10 5	AMERISOURCEBERGEN CORP.....		11/18/2019	VARIOUS.....	65,000	5,681	XXX	5,413						5,413		268	268	26	XXX	
03076C 10 6	AMERIPRISE FINANCIAL.....		11/18/2019	JEFFERIES & CO.....	696,000	109,997	XXX	100,252						100,252		9,745	9,745	1,350	XXX	
031162 10 0	AMGEN INC.....		08/20/2019	VARIOUS.....	3,270,000	669,793	XXX	601,778						601,778		68,015	68,015	4,742	XXX	
032511 10 7	ANADARKO PETROLEUM CORP.....		08/09/2019	VARIOUS.....	457,000,000	27,304,575	XXX	17,482,689	20,034,880	(2,552,191)			(2,552,191)		17,482,689		9,821,886	9,821,886	281,100	XXX
032654 10 5	ANALOG DEVICES.....		01/03/2019	COWEN.....	54,002,000	4,443,648	XXX	4,634,992	4,634,992	(4,635,019)			(4,635,019)		27		4,443,621	4,443,621		XXX
035290 10 5	ANIXTER INTERNATIONAL INC.....		02/19/2019	SANFORD BERNST.....	5,102,000	311,020	XXX	253,314	277,090	(23,775)			(23,775)		253,314		57,706	57,706		XXX
037833 10 0	APPLE COMPUTER.....		10/29/2019	VARIOUS.....	327,986,000	64,460,143	XXX	3,095,574	51,490,670	(48,751,849)			(48,751,849)		3,095,574		61,364,569	61,364,569	420,051	XXX
049164 20 5	ATLAS AIR WORLDWIDE HLDGS.....		10/15/2019	VARIOUS.....	11,490,000	414,065	XXX	478,132	484,763	(6,631)			(6,631)		478,132		(64,067)	(64,067)		XXX
053015 10 3	AUTOMATIC DATA PROCESSING INC.....		10/24/2019	ABN AMRO.....	47,000	7,587	XXX	7,833						7,833		(246)	(246)	37	XXX	
053332 10 2	AUTOZONE INC.....		11/18/2019	JEFFERIES & CO.....	111,000	130,963	XXX	120,334						120,334		10,629	10,629		XXX	
053807 10 3	AVNET INC.....		10/31/2019	VARIOUS.....	16,153,000	652,541	XXX	748,662	583,123	165,539			165,539		748,662		(96,122)	(96,122)	8,740	XXX
05591B 10 9	BMC STK HLDGS INC.....		09/20/2019	VARIOUS.....	35,100,000	794,816	XXX	751,698	543,348	208,350			208,350		751,698		43,118	43,118		XXX
060505 10 4	BANKAMERICA CORP NEW.....		12/11/2019	VARIOUS.....	1,036,547,000	29,453,669	XXX	30,969,854	25,320,064	5,397,306			5,397,306		30,969,854		(1,516,185)	(1,516,185)	240,468	XXX
084670 70 2	BERKSHIRE HATHAWAY INC DE.....		11/18/2019	VARIOUS.....	98,320,000	20,681,607	XXX	13,143,603	19,805,460	(6,941,736)			(6,941,736)		13,143,603		7,538,004	7,538,004		XXX
08579X 20 0	BERRY PETE CO.....		02/26/2019	PRIOR YEAR INCOME.....			XXX										0	0	7,034	XXX
086516 10 1	BEST BUY INC.....		08/20/2019	BANC OF AMERICA.....	1,194,000	79,219	XXX	81,765						81,765		(2,546)	(2,546)		XXX	
09062X 10 3	BIOGEN IDEC INC.....		12/04/2019	COWEN.....	48,400,000	15,203,491	XXX	12,913,167	14,564,528	(1,651,361)			(1,651,361)		12,913,167		2,290,323	2,290,323		XXX
092113 10 9	BLACK HILLS CORP.....		01/09/2019	SANFORD BERNST.....	777,000	48,457	XXX	54,564	48,780	5,784			5,784		54,564		(6,107)	(6,107)		XXX
094235 10 8	BLOOMIN BRANDS INC.....		11/21/2019	VARIOUS.....	18,728,000	384,980	XXX	380,705	324,632	44,558			44,558		380,705		4,276	4,276	1,391	XXX
095877 10 6	BLUE RIDGE MTN RESORT.....		04/15/2019	VARIOUS.....	44,975,000	213,631	XXX	213,631	200,049	13,582			13,582		213,631		0	0		XXX
097023 10 5	BOEING CO.....		12/09/2019	COWEN.....	73,900,000	27,894,027	XXX	10,548,744	23,832,750	(13,284,006)			(13,284,006)		10,548,744		17,345,282	17,345,282	157,413	XXX
09857L 10 8	BOOKING HOLDINGS INC.....		12/09/2019	VARIOUS.....	8,610,000	16,408,435	XXX	16,791,320	14,812,812	1,960,056			1,960,056		16,791,320		(382,885)	(382,885)		XXX
099502 10 6	BOOZ ALLEN HAMILTON HLDG.....		07/29/2019	VARIOUS.....	20,793,000	1,281,535	XXX	425,913	937,141	(511,227)			(511,227)		425,913		855,622	855,622	6,377	XXX
099724 10 6	BORGWARNER INC.....		08/20/2019	BANC OF AMERICA.....	1,638,000	52,024	XXX	69,025						69,025		(17,001)	(17,001)		XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO.....		08/20/2019	VARIOUS.....	125,905,000	5,733,291	XXX	6,831,613	6,445,520	300,158			300,158		6,831,613		(1,098,322)	(1,098,322)	101,711	XXX
11135F 10 1	BROADCOM LTD.....		12/12/2019	VARIOUS.....	73,328,000	21,190,929	XXX	10,483,825	18,435,300	(8,188,051)			(8,188,051)		10,483,825		10,707,104	10,707,104	474,350	XXX
12504L 10 9	CBRE GROUP INC.....		11/18/2019	JEFFERIES & CO.....	893,000	49,980	XXX	45,400						45,400		4,580	4,580		XXX	
12514G 10 8	CDW CORP.....		01/04/2019	SANFORD BERNST.....	5,790,000	460,616	XXX	128,575	469,280	(340,704)			(340,704)		128,575		332,041	332,041		XXX

E14.25

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.26

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
125269 10 0	CF INDS HLDGS INC.....		08/20/2019.	VARIOUS.....	3,856,000	185,474	XXX	181,810					0	181,810	3,664	3,664	3,664	1,157	XXX	
12541W 20 9	C H ROBINSON WLDWIDE.....		09/19/2019.	VARIOUS.....	477,000	41,118	XXX	40,154					0	40,154	964	964	964	239	XXX	
126650 10 0	CVS CORP.....		05/22/2019.	EVERCORE.....	121,000,000	6,491,612	XXX	1,800,711	7,927,920	(6,127,209)			(6,127,209)	1,800,711	4,690,901	4,690,901	4,690,901	121,000	XXX	
127097 10 3	CABOT OIL & GAS CORP.....		08/20/2019.	BANC OF AMERICA.....	6,897,000	115,664	XXX	156,355					0	156,355	(40,691)	(40,691)	(40,691)	621	XXX	
133131 10 2	CAMDEN PPTY TR.....		09/03/2019.	VARIOUS.....	2,630,000	284,799	XXX	243,977	231,571	12,406			12,406	243,977	40,822	40,822	40,822	6,233	XXX	
14149Y 10 8	CARDINAL HEALTH INC.....		11/18/2019.	VARIOUS.....	2,723,000	141,690	XXX	119,904					0	119,904	21,786	21,786	21,786	3,582	XXX	
149123 10 1	CATERPILLAR INC DEL.....		12/09/2019.	VARIOUS.....	134,300,000	19,183,184	XXX	18,784,173	16,709,705	1,695,040			1,695,040	18,784,173	399,010	399,010	399,010	502,838	XXX	
151020 10 4	CELGENE CORP.....		07/11/2019.	VARIOUS.....	613,400,000	54,804,894	XXX	36,058,613	39,312,806	(3,254,194)			(3,254,194)	36,058,613	18,746,282	18,746,282	18,746,282	XXX	XXX	
156700 10 6	CENTURYLINK INC.....		11/18/2019.	JEFFERIES & CO.....	9,606,000	144,704	XXX	111,910					0	111,910	32,794	32,794	32,794	2,402	XXX	
156727 10 9	CERENGE INC.....		10/01/2019.	FRACTIONAL SHARE.....	0.380	7	XXX	7					0	7			0		XXX	
15942R 20 8	CHAPARRAL ENERGY.....		12/10/2019.	VARIOUS.....	19,229,480	69,989	XXX	200,776	94,609	106,167			106,167	200,776	(130,787)	(130,787)	(130,787)		XXX	
16119P 10 8	CHARTER COMMUNICATIO.....		11/18/2019.	VARIOUS.....	360,000	168,043	XXX	148,526					0	148,526	19,517	19,517	19,517		XXX	
166764 10 0	CHEVRONTXACO CORP.....		10/24/2019.	VARIOUS.....	94,379,000	11,443,209	XXX	8,980,854	10,063,075	(1,316,753)			(1,316,753)	8,980,854	2,462,355	2,462,355	2,462,355	213,829	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL IN.....		11/18/2019.	JEFFERIES & CO.....	343,000	263,958	XXX	248,377					0	248,377	15,581	15,581	15,581		XXX	
172967 42 4	CITIGROUP INC.....		07/18/2019.	VARIOUS.....	619,909,000	39,570,281	XXX	26,587,792	32,209,522	(5,704,136)			(5,704,136)	26,587,792	12,982,489	12,982,489	12,982,489	326,700	XXX	
189054 10 9	CLOROX CO DEL.....		08/20/2019.	BANC OF AMERICA.....	2,423,000	386,933	XXX	368,974					0	368,974	17,959	17,959	17,959	2,568	XXX	
191216 10 0	COCA COLA CO.....		03/28/2019.	VARIOUS.....	178,200,000	8,335,040	XXX	4,489,450	8,437,770	(3,948,320)			(3,948,320)	4,489,450	3,845,590	3,845,590	3,845,590	60,000	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOL.....		12/09/2019.	COWEN.....	90,000,000	5,568,860	XXX	6,925,614	5,713,200	1,212,414			1,212,414	6,925,614	(1,356,755)	(1,356,755)	(1,356,755)	72,000	XXX	
194162 10 3	COLGATE PALMOLIVE CO.....		12/09/2019.	COWEN.....	5,200,000	356,700	XXX	349,683	309,504	40,179			40,179	349,683	7,016	7,016	7,016	8,892	XXX	
20030N 10 1	COMCAST CORP CL A.....		10/23/2019.	COWEN.....	667,900,000	29,989,518	XXX	16,664,738	22,741,995	(6,077,257)			(6,077,257)	16,664,738	13,324,780	13,324,780	13,324,780	485,492	XXX	
200340 10 7	COMERICA INC.....		09/19/2019.	VARIOUS.....	4,540,000	323,827	XXX	278,896	88,610	(41,699)			(41,699)	278,896	44,931	44,931	44,931	2,952	XXX	
20825C 10 4	CONOCOPHILLIPS.....		09/19/2019.	VARIOUS.....	9,073,000	520,240	XXX	555,993					0	555,993	(35,753)	(35,753)	(35,753)	2,767	XXX	
216648 40 2	COOPER COS INC.....		08/20/2019.	BANC OF AMERICA.....	196,000	65,892	XXX	64,990					0	64,990	903	903	903	6	XXX	
22160K 10 5	COSTCO WHSL CORP NEW.....		09/06/2019.	VARIOUS.....	49,000,000	11,954,729	XXX	5,665,664	9,981,790	(4,316,126)			(4,316,126)	5,665,664	6,289,065	6,289,065	6,289,065	52,630	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		07/08/2019.	VARIOUS.....	20,803,000	438,087	XXX	271,396	264,614	6,782			6,782	271,396	166,691	166,691	166,691	5,509	XXX	
244199 10 5	DEERE & CO.....		09/26/2019.	VARIOUS.....	102,000,000	16,632,814	XXX	9,361,746	15,215,340	(5,853,594)			(5,853,594)	9,361,746	7,271,068	7,271,068	7,271,068	120,080	XXX	
25179M 10 3	DEVON ENERGY CORP NEW.....		12/09/2019.	VARIOUS.....	631,900,000	17,310,225	XXX	13,992,361	14,243,026	(250,665)			(250,665)	13,992,361	3,317,864	3,317,864	3,317,864	113,946	XXX	
254687 10 6	DISNEY WALT CO.....		10/24/2019.	VARIOUS.....	86,127,000	9,571,066	XXX	2,910,052	9,320,250	(6,567,201)			(6,567,201)	2,910,052	6,661,014	6,661,014	6,661,014	75,792	XXX	
254709 10 8	DISCOVERY FINANCIAL SERVICES.....		08/20/2019.	BANC OF AMERICA.....	688,000	55,267	XXX	53,389					0	53,389	1,878	1,878	1,878		XXX	
25470F 30 2	DISCOVERY COMINICATIONS.....		10/24/2019.	VARIOUS.....	2,255,000	58,685	XXX	61,922					0	61,922	(3,237)	(3,237)	(3,237)		XXX	
256746 10 8	DOLLAR TREE INC.....		10/24/2019.	ABN AMRO.....	505,000	58,461	XXX	54,616					0	54,616	3,845	3,845	3,845		XXX	
260003 10 8	DOVER CORP.....		11/18/2019.	JEFFERIES & CO.....	3,985,000	434,594	XXX	392,722					0	392,722	41,872	41,872	41,872	1,953	XXX	
260557 10 3	DOW INC.....		06/04/2019.	COWEN.....	98,100,660	4,863,681	XXX	3,901,430					0	3,901,430	962,251	962,251	962,251	68,670	XXX	
26078J 10 0	DOWDUPONT INC.....		06/05/2019.	VARIOUS.....	1,043,240,000	54,340,910	XXX	54,340,910	55,792,475	(1,451,565)			(1,451,565)	54,340,910				542,485	XXX	
26614N 10 2	DUPONT DE NEMOURS INC.....		12/09/2019.	COWEN.....	42,254,000	2,697,334	XXX	3,017,312					0	3,017,312	(319,978)	(319,978)	(319,978)	12,676	XXX	
269246 40 1	E*TRADE FINANCIAL CORPO TK.....		08/20/2019.	VARIOUS.....	3,974,000	164,610	XXX	178,830					0	178,830	(14,220)	(14,220)	(14,220)	556	XXX	
28176E 10 8	EDWARDS LIFESCIENCES COP.....		10/24/2019.	ABN AMRO.....	561,000	129,905	XXX	104,032					0	104,032	25,873	25,873	25,873		XXX	
292104 10 6	EMPIRE STATE REALTY TRUST.....		11/25/2019.	VARIOUS.....	26,780,000	362,973	XXX	433,568	381,079	52,489			52,489	433,568	(70,595)	(70,595)	(70,595)	11,248	XXX	
29275Y 10 2	ENERSYS.....		01/30/2019.	SANFORD BERNST.....	2,673,000	214,241	XXX	163,589	207,452	(43,862)			(43,862)	163,589	50,651	50,651	50,651	468	XXX	
30212P 30 3	EXPEDIA GROUP INC.....		11/18/2019.	VARIOUS.....	307,000	29,274	XXX	42,390					0	42,390	(13,116)	(13,116)	(13,116)	104	XXX	
30231G 10 2	EXXON MOBIL CORPORATION.....		08/20/2019.	VARIOUS.....	226,180,000	17,538,256	XXX	14,188,251	15,309,064	(1,247,752)			(1,247,752)	14,188,251	3,350,005	3,350,005	3,350,005	315,622	XXX	

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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
										11	12	13	14	15						
CUSIP Identification	Description	For 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
30303M 10 2	FACEBOOK INC.....		07/19/2019	VARIOUS.....	223,935,000	40,058,298	XXX	34,796,251	29,351,051	5,438,567			5,438,567		34,796,251		5,262,047	5,262,047		XXX
31428X 10 6	FEDEX CORP.....		12/16/2019	VARIOUS.....	158,400,000	26,348,652	XXX	17,295,153	25,554,672	(8,259,519)			(8,259,519)		17,295,153		9,053,500	9,053,500	301,340	XXX
31787A 50 7	FINISAR CORP.....		07/22/2019	VARIOUS.....	66,100,000	1,470,847	XXX	1,288,488	1,427,760	(139,272)			(139,272)		1,288,488		182,359	182,359		XXX
31847R 10 2	FIRST AMERICAN CORP.....		09/19/2019	VARIOUS.....	8,442,000	471,134	XXX	409,249	376,851	32,398			32,398		409,249		61,885	61,885	7,494	XXX
35137L 10 5	FOX CORP CLASS A.....		12/09/2019	COWEN.....	162,034,000	5,771,127	XXX	6,017,165					0		6,017,165		(246,038)	(246,038)	74,536	XXX
369604 10 3	GENERAL ELEC CO.....		11/18/2019	VARIOUS.....	697,470,000	5,845,470	XXX	5,289,609	5,197,266	(47,880)			(47,880)		5,289,609		555,862	555,862	20,793	XXX
37045V 10 0	GENERAL MOTORS.....		12/09/2019	COWEN.....	300,000,000	10,613,030	XXX	10,382,280	10,035,000	347,280			347,280		10,382,280		230,750	230,750	456,000	XXX
37045V 12 6	GENERAL MOTORS.....		07/10/2019	WARRANT EXERCIS.....	2,206,000		XXX	6,665	35,053	(28,388)			(28,388)		6,665		(6,665)	(6,665)		XXX
375558 10 3	GILEAD SCIENCES.....		12/09/2019	COWEN.....	18,900,000	1,264,904	XXX	1,428,380	1,182,195	246,185			246,185		1,428,380		(163,476)	(163,476)	46,494	XXX
38141G 10 4	GOLDMAN SACHS GROUP INC.....		12/09/2019	VARIOUS.....	217,800,000	47,223,147	XXX	28,350,239	36,383,490	(8,033,251)			(8,033,251)		28,350,239		18,872,908	18,872,908	805,860	XXX
387328 10 7	GRANITE CONSTR INC.....		08/19/2019	VARIOUS.....	17,900,000	670,123	XXX	952,913	721,012	231,901			231,901		952,913		(282,790)	(282,790)	5,898	XXX
388689 10 1	GRAPHIC PACKAGING HLDG CO.....		09/17/2019	VARIOUS.....	14,061,000	196,929	XXX	181,029	149,609	31,420			31,420		181,029		15,899	15,899	4,555	XXX
40412C 10 1	HCA HOLDINGS INC.....		12/11/2019	VARIOUS.....	3,399,000	454,910	XXX	455,840					0		455,840		(930)	(930)	831	XXX
40434L 10 5	HEWLETT PACKARD.....		08/20/2019	BANC OF AMERICA.....	1,946,000	36,914	XXX	40,380					0		40,380		(3,466)	(3,466)		XXX
42330P 10 7	HELIX ENERGY SOLUTIONS.....		03/01/2019	SANFORD BERNST.....	46,410,000	349,187	XXX	331,876	251,078	80,798			80,798		331,876		17,311	17,311		XXX
423452 10 1	HELMERICH & PAYNE.....		11/18/2019	VARIOUS.....	201,000	7,833	XXX	10,000					0		10,000		(2,166)	(2,166)	285	XXX
42809H 10 7	HESS CORPORATION.....		03/07/2019	SANFORD BERNST.....	60,000,000	3,390,412	XXX	3,235,214	2,430,000	805,214			805,214		3,235,214		155,197	155,197	15,000	XXX
436106 10 8	HOLLYFRONTIER CORP.....		11/18/2019	VARIOUS.....	10,919,000	599,623	XXX	312,154	526,536	(248,981)			(248,981)		312,154		287,469	287,469		XXX
436440 10 1	HOLOGIC INC.....		09/19/2019	IMPACT SECURITI.....	206,000	10,273	XXX	9,830					0		9,830		443	443		XXX
437076 10 2	HOME DEPOT INC.....		11/18/2019	VARIOUS.....	172,497,000	35,446,829	XXX	14,145,000	29,553,040	(15,524,663)			(15,524,663)		14,145,000		21,301,828	21,301,828	452,880	XXX
438516 10 6	HONEYWELL INTL INC.....		11/18/2019	VARIOUS.....	1,182,000	212,224	XXX	205,491					0		205,491		6,733	6,733	1,964	XXX
446150 10 4	HUNTINGTON BANCSHARES INC.....		06/26/2019	VARIOUS.....	48,200,000	650,443	XXX	271,003	574,544	(303,541)			(303,541)		271,003		379,440	379,440	14,388	XXX
446413 10 6	HUNTINGTON INGALLS INDS I.....		11/18/2019	JEFFERIES & CO.....	217,000	55,749	XXX	47,442					0		47,442		8,308	8,308		XXX
45168D 10 4	IDEXX LABS CORP.....		11/18/2019	JEFFERIES & CO.....	67,000	17,411	XXX	18,335					0		18,335		(923)	(923)		XXX
457187 10 2	INGREDION INCORPRTD.....		07/17/2019	VARIOUS.....	9,628,000	783,952	XXX	912,487	879,999	32,488			32,488		912,487		(128,536)	(128,536)	15,722	XXX
458140 10 0	INTEL CORP.....		07/18/2019	VARIOUS.....	214,122,000	10,660,688	XXX	203,649	9,902,230	(9,846,782)			(9,846,782)		203,649		10,457,038	10,457,038	36,225	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHS.....		08/20/2019	VARIOUS.....	49,599,000	6,373,219	XXX	7,448,022	5,228,820	1,720,633			1,720,633		7,448,022		(1,074,804)	(1,074,804)	5,830	XXX
461202 10 3	INTUIT, INC.....		08/20/2019	VARIOUS.....	215,000	60,044	XXX	55,470					0		55,470		4,574	4,574	101	XXX
46120E 60 2	INTUITIVE SURGICAL INC.....		03/14/2019	JP MORGAN.....	10,000,000	5,582,846	XXX	53,840	4,789,200	(4,735,360)			(4,735,360)		53,840		5,529,006	5,529,006		XXX
46625H 10 0	JP MORGAN CHASE & CO.....		12/03/2019	VARIOUS.....	904,804,000	97,607,597	XXX	32,189,382	88,082,526	(56,165,705)			(56,165,705)		32,189,382		65,418,216	65,418,216	1,271,604	XXX
469814 10 7	JACOBS ENGR GROUP.....		11/18/2019	JEFFERIES & CO.....	1,137,000	106,236	XXX	95,162					0		95,162		11,073	11,073	193	XXX
478160 10 4	JOHNSON & JOHNSON.....		12/11/2019	VARIOUS.....	220,918,000	28,367,356	XXX	25,393,370	28,391,000	(3,126,793)			(3,126,793)		25,393,370		2,973,987	2,973,987	239,271	XXX
487836 10 8	KELLOGG CO.....		08/20/2019	BANC OF AMERICA.....	674,000	42,581	XXX	35,857					0		35,857		6,724	6,724		XXX
494368 10 3	KIMBERLY CLARK CORP.....		08/20/2019	BANC OF AMERICA.....	819,000	115,792	XXX	109,689					0		109,689		6,103	6,103		XXX
500754 10 6	KRAFT HEINZ.....		12/10/2019	VARIOUS.....	146,733,020	6,862,364	XXX	4,075,980	6,315,389	(2,239,410)			(2,239,410)		4,075,980		2,786,384	2,786,384		XXX
512807 10 8	LAM RESEARCH CORP.....		08/20/2019	BANC OF AMERICA.....	1,184,000	245,206	XXX	220,390					0		220,390		24,816	24,816		XXX
518439 10 4	ESTEE LAUDER CO.....		09/19/2019	IMPACT SECURITI.....	342,000	65,577	XXX	69,238					0		69,238		(3,661)	(3,661)	147	XXX
526057 10 4	LENNAR CORP.....		08/28/2019	USB SECURITIES.....	1,940,000	96,939	XXX	56,781	75,951	(19,170)			(19,170)		56,781		40,159	40,159	233	XXX
539830 10 9	LOCKHEED MARTIN CORP.....		08/20/2019	VARIOUS.....	950,000	343,622	XXX	341,145					0		341,145		2,477	2,477		XXX
548661 10 7	LOWES COS INC.....		08/19/2019	VARIOUS.....	60,000,000	5,717,774	XXX	992,487	5,541,600	(4,549,113)			(4,549,113)		992,487		4,725,287	4,725,287	90,600	XXX
55345K 10 3	MRC GLOBAL.....		08/01/2019	VARIOUS.....	13,368,000	230,978	XXX	236,601	163,491	73,111			73,111		236,601		(5,624)	(5,624)		XXX
57636Q 10 4	MASTERCARD INC.....		09/19/2019	VARIOUS.....	80,022,000	20,253,885	XXX	3,050,102	15,092,000	(12,047,643)			(12,047,643)		3,050,102		17,203,784	17,203,784	61,057	XXX

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

Table with columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/Adjusted Carrying Value, 11-15 Change in Book/Adjusted Carrying Value (Unrealized Valuation Increase/Decrease, Current Year's Amortization/Accretion, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16 Book/Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Dividends Received During Year, 21 Bond Interest / Stock Dividends Received Contractual Maturity Date.

E14.29

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.30

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	Contractual Maturity Date
94946T	10 6	WELLCARE HEALTH PLAN	10/30/2019	VARIOUS	2,838,000	791,095	XXX	177,655	670,023	(492,368)			(492,368)	177,655		613,439	613,439			XXX
949746	10 1	WELLS FARGO & CO NEW	06/10/2019	VARIOUS	698,800,000	33,026,646	XXX	34,657,597	32,200,704	2,456,893			2,456,893	34,657,597		(1,630,950)	(1,630,950)		364,860	XXX
958102	10 5	WESTERN DIGITAL CORP	01/03/2019	VARIOUS	245,300,000	9,200,107	XXX	9,068,741	9,068,741					9,068,741		131,366	131,366		122,650	XXX
96145D	10 5	WESTROCK	01/16/2019	USB SECURITIES	49,000	1,983	XXX		1,850	(1,850)			(1,850)			1,983	1,983			XXX
983919	10 1	XILINX INC	07/18/2019	MORGAN STANLEY	571,000	69,444	XXX	67,486						67,486		1,957	1,957			XXX
98956P	10 2	ZIMMER HOLDINGS INC	07/26/2019	VARIOUS	45,000,000	6,011,583	XXX	5,186,327	4,667,400	518,927			518,927	5,186,327		825,257	825,257		32,400	XXX
989701	10 7	ZIONS BANCORPORATION	01/30/2019	SANFORD BERNST	1,876,000	90,696	XXX	101,813	76,428	25,385			25,385	101,813		(11,118)	(11,118)			XXX
8676EP	10 8	SUNOPTA INC	08/09/2019	COWEN	596,400,000	1,234,070	XXX	3,836,744	2,308,068	1,528,676			1,528,676	3,836,744		(2,602,674)	(2,602,674)			XXX
G0177J	10 8	ALLERGAN PLC	12/09/2019	VARIOUS	408,400,000	66,575,531	XXX	63,955,440	54,586,744	9,368,696			9,368,696	63,955,440		2,620,091	2,620,091		530,432	XXX
G0260Z	10 3	AMDOCS LTD	11/05/2019	CS FIRST	803,000	52,775	XXX	49,534						49,534		3,242	3,242		229	XXX
G0408V	10 2	AON PLC	09/19/2019	IMPACT SECURITI	280,000	54,411	XXX	53,922						53,922		489	489		123	XXX
G1151C	10 1	ACCENTURE LTD BERMUDA	09/26/2019	CITIGROUP	30,000,000	5,646,399	XXX	701,979	4,230,300	(3,528,321)			(3,528,321)	701,979		4,944,420	4,944,420		43,800	XXX
G29183	10 3	EATON CORP	11/06/2019	EVERCORE	68,400,000	6,177,965	XXX	5,467,055	4,696,344	770,711			770,711	5,467,055		710,911	710,911		194,256	XXX
G31215	10 9	ESG RE LIMITED	04/09/2019	SUBSCRIPTION AGREEMENT	236,364,000		XXX	14,000	236	13,764			13,764	14,000		(13,999)	(13,999)			XXX
G3198U	10 2	ESSENT GROUP LTD	08/08/2019	VARIOUS	8,277,000	371,160	XXX	302,873	230,031	18,561			18,561	302,873		68,286	68,286			XXX
G3223R	10 8	EVEREST RE GROUP LTD	09/03/2019	VARIOUS	3,091,000	729,693	XXX	734,307	673,096	61,210			61,210	734,307		(4,614)	(4,614)		6,897	XXX
G3922B	10 7	GENPACT LTD	07/18/2019	VARIOUS	24,232,000	824,442	XXX	653,829	654,022	(193)			(193)	653,829		170,612	170,612		1,850	XXX
G4705A	10 0	ICON PUB LTD CO SPONSOR	01/09/2019	SANFORD BERNST	2,060,000	262,141	XXX	136,474	266,173	(129,699)			(129,699)	136,474		125,667	125,667			XXX
G5494J	10 3	LINDE PLC	12/19/2019	VARIOUS	125,900,000	26,078,317	XXX	4,476,191	19,645,436	(15,169,245)			(15,169,245)	4,476,191		21,602,126	21,602,126		519,594	XXX
G5960L	10 3	MEDTRONIC INC	09/23/2019	VARIOUS	129,825,000	11,923,473	XXX	10,275,131	11,633,784	(1,546,321)			(1,546,321)	10,275,131		1,648,342	1,648,342		66,905	XXX
G6564A	10 5	NOMAD FOODS LTD	07/25/2019	VARIOUS	4,270,000	96,274	XXX	83,173	71,394	11,779			11,779	83,173		13,101	13,101			XXX
M51363	11 3	MELLANOX TECHNOLOGIES LTD	01/09/2019	SANFORD BERNST	4,550,000	385,912	XXX	214,384	420,329	(205,945)			(205,945)	214,384		171,528	171,528			XXX
N53745	10 0	LYONDELBASELL INDUS	10/24/2019	VARIOUS	4,026,000	357,025	XXX	345,975						345,975		11,050	11,050		4,215	XXX
Y2573F	10 2	FLEXTRONICS INTL LTD	10/23/2019	COWEN	2,150,500,000	21,506,931	XXX	16,365,305	16,365,305					16,365,305		5,141,626	5,141,626			XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,913,647,415	XXX	1,276,181,113	1,604,892,343	(365,469,550)	0	0	(365,469,550)	0	1,276,160,513	0	637,486,897	637,486,897	20,554,575	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
30277@	10 1	FMIC HOLDINGS, INC	08/29/2019	RETURN OF CAPITAL		390,445	XXX	390,445	390,445				0	390,445			0			XXX
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					390,445	XXX	390,445	390,445	0	0	0	0	390,445	0		0			XXX
Common Stocks - Mutual Funds																				
464286	10 3	ISHARES AUSTRALIA ETF	12/17/2019	COWEN	900,000,000	20,409,777	XXX	17,064,000	17,325,000	(261,000)			(261,000)	17,064,000		3,345,777	3,345,777		1,068,971	XXX
464287	23 4	ISHARES MSCI EMERGING MKT INDEX ETF	12/26/2019	COWEN	225,000,000	10,079,814	XXX	10,096,650	8,788,500	1,308,150			1,308,150	10,096,650		(16,836)	(16,836)		410,456	XXX
464287	50 7	ISHARES CORE S&P MIDCAP ETF	01/16/2019	COWEN	227,400,000	40,331,367	XXX	36,851,003	37,762,044	(911,041)			(911,041)	36,851,003		3,480,364	3,480,364		105,841	XXX
464287	80 4	ISHARES CORE S&P SMALL-CAP ETF	01/16/2019	COWEN	204,400,000	15,201,807	XXX	13,946,790	14,169,008	(222,218)			(222,218)	13,946,790		1,255,017	1,255,017		65,694	XXX
464288	24 0	ISHARES MSCI ACWI EX US ETF	12/26/2019	COWEN	570,000,000	27,934,203	XXX	25,290,843						25,290,843		2,643,360	2,643,360		773,340	XXX
46429B	68 9	ISHARES EDGE MSCI MIN VOL EA	12/06/2019	USB SECURITIES	5,912,000	446,046	XXX	440,114						440,114		5,932	5,932			XXX
46429B	69 7	ISHARES EDGE MSCI MIN VOL US	12/06/2019	USB SECURITIES	11,855,000	769,448	XXX	758,227						758,227		11,221	11,221			XXX
46432F	33 9	ISHARES EDGE MSCI USA QUALITY	12/09/2019	VARIOUS	2,348,000	230,108	XXX	227,069						227,069		3,039	3,039			XXX
46432F	39 6	ISHARES EDGE MSCI USA MOMENT	12/06/2019	USB SECURITIES	164,000	20,285	XXX	19,962						19,962		323	323			XXX
46434V	44 9	ISHARES EDGE MSCI INTL MOMENT	12/06/2019	USB SECURITIES	331,000	10,113	XXX	9,973						9,973		141	141			XXX
77956H	32 8	TROWE PR GLOBAL STOCK	12/18/2019	T ROWE PR GLOBAL STOCK		1,096,163	XXX									1,096,168	1,096,168			XXX
78462F	10 3	SPDR S&P 500 TRUST ETF	09/19/2019	IMPACT SECURITI	26,000	7,838	XXX	7,727						7,727		111	111			XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....		05/03/2019	COWEN.....	100,000,000	5,623,254	XXX	2,798,141	4,679,000	(1,880,859)			(1,880,859)		2,798,141		2,825,112	2,825,112	57,801	XXX
81369Y 88 6	SELECT SECTOR SPDR.....		12/09/2019	COWEN.....	1,549,800,000	97,412,852	XXX	93,566,540					0		93,566,540		3,846,312	3,846,312	1,515,095	XXX
922042 77 5	VANGUARD FTSE ALL WORLD EX-U.....		08/15/2019	COWEN.....	1,400,000,000	68,810,342	XXX	68,621,130	63,812,000	4,809,130			4,809,130		68,621,130		189,212	189,212	1,291,404	XXX
922042 87 4	VANGUARD EUROPEAN ETF.....		12/17/2019	COWEN.....	525,000,000	30,580,617	XXX	25,718,689	25,525,500	193,189			193,189		25,718,689		4,861,928	4,861,928	996,503	XXX
92204A 87 6	VANGUARD UTILITIES ETF.....		06/06/2019	COWEN & CO.....	599,200,000	80,356,030	XXX	40,798,738	70,603,736	(29,804,998)			(29,804,998)		40,798,738		39,557,273	39,557,273	566,484	XXX
9499999	Total - Common Stocks - Mutual Funds.....				399,320,064		XXX	336,215,596	242,664,788	(26,769,647)	0	0	(26,769,647)	0	336,215,596	0	63,104,454	63,104,454	6,851,589	XXX
9799997	Total - Common Stocks - Part 4.....				2,313,357,924		XXX	1,612,787,154	1,847,947,576	(392,239,197)	0	0	(392,239,197)	0	1,612,766,554	0	700,591,351	700,591,351	27,406,164	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				591,391,898		XXX	582,482,914					0		582,482,914		8,908,984	8,908,984	5,260,942	XXX
9799999	Total - Common Stocks.....				2,904,749,822		XXX	2,195,270,068	1,847,947,576	(392,239,197)	0	0	(392,239,197)	0	2,195,249,468	0	709,500,335	709,500,335	32,667,106	XXX
9899999	Total - Preferred and Common Stocks.....				2,904,749,822		XXX	2,195,270,068	1,847,947,576	(392,239,197)	0	0	(392,239,197)	0	2,195,249,468	0	709,500,335	709,500,335	32,667,106	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				5,526,248,813		XXX	4,831,004,772	3,225,998,125	(377,588,970)	(3,184,925)	0	(380,773,895)	(943,322)	4,802,670,318	0	722,270,804	722,270,804	81,204,941	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
54811B TZ 4	LOWER COLORADO RIVER TX AUTH ..	11/20/2019	USB SECURITIES.....	11/21/2019	JANNEY MONTGOME.....	2,560,000	3,102,029	3,104,973	3,101,604		(425)		(425)			3,369	3,369	13,511	12,444	
55844P UG 1	MADISON WI AREA TECH CLG.....	03/25/2019	USB SECURITIES.....	03/26/2019	FIRST TENNESSEE.....	1,125,000	1,203,446	1,209,488	1,203,417		(30)		(30)			6,071	6,071	94		
55844P UK 2	MADISON WI AREA TECH CLG.....	05/07/2019	BAIRD, ROBERT W.....	09/04/2019	VARIOUS.....	1,345,000	1,445,983	1,491,491	1,444,469		(1,514)		(1,514)			47,022	47,022	5,749		
56052A C4 6	MAINE ST.....	06/27/2019	PERSHING DLJ.....	07/08/2019	WELLS FARGO.....	1,495,000	1,840,838	1,840,973	1,839,646		(1,192)		(1,192)			1,327	1,327	2,907	1,038	
574204 N4 1	MARYLAND STATE.....	11/18/2019	BARCLAYS US FUN.....	12/02/2019	CITIGROUP.....	1,600,000	2,010,128	2,010,624	2,007,943		(2,185)		(2,185)			2,681	2,681	10,444	6,889	
575829 FP 6	MASSACHUSETTS ST CLE.....	11/13/2019	HILLTOP SECURITIES.....	12/16/2019	PERSHING DLJ.....	2,135,000	2,680,557	2,710,233	2,678,563		(1,994)		(1,994)			31,671	31,671	16,013	6,227	
57582N 4G 7	MASSACHUSETTS ST.....	05/02/2019	JP MORGAN.....	05/09/2019	JP MORGAN.....	4,000,000	4,000,000	4,000,000	4,000,000				0				0	1,444	214	
57582R MU 7	MASSACHUSETTS ST.....	05/06/2019	CITIGROUP.....	05/08/2019	BANK AMERICA MERRILL.....	2,240,000	2,646,179	2,654,602	2,646,045		(134)		(134)			8,557	8,557	12,133	11,200	
57584Y SM 2	MASSACHUSETTS ST DEV FIN AGY ..	07/22/2019	WELLS FARGO.....	09/06/2019	OPPENHEIMER.....	4,465,000	5,133,277	5,135,063	5,115,875		(17,402)		(17,402)			19,188	19,188	24,806		
57584Y SY 6	MASSACHUSETTS ST DEV FIN AGY ..	07/17/2019	CITIGROUP.....	09/10/2019	BANC OF AMERICA.....	650,000	821,262	840,197	819,434		(1,828)		(1,828)			20,763	20,763	3,792		
57585J VZ 1	MASSACHUSETTS ST HEA.....	08/05/2019	BANC OF AMERICA.....	08/06/2019	WELLS FARGO.....	1,160,000	1,521,027	1,526,316	1,520,914		(113)		(113)			5,403	5,403	6,200	6,032	
57586C BP 9	MASSACHUSETTS ST HEA.....	09/12/2019	BANC OF AMERICA.....	09/16/2019	BANC OF AMERICA.....	2,910,000	3,993,451	3,958,328	3,992,937		(514)		(514)			(34,610)	(34,610)	32,677	31,828	
57586E HT 1	MASSACHUSETTS ST HEA.....	07/03/2019	JP MORGAN.....	07/11/2019	JP MORGAN.....	10,500,000	10,500,000	10,500,000	10,500,000				0				0	6,775	1,093	
57587A YS 1	MASSACHUSETTS ST HSG FIN AGY ..	10/24/2019	BARCLAYS.....	12/18/2019	NATL FINANCIAL SERV.....	150,000	150,000	151,979	150,000				0			1,979	1,979	573		
575896 TF 2	MASSACHUSETTS ST POR.....	04/29/2019	BARCLAYS.....	06/13/2019	PERSHING DLJ.....	860,000	1,045,038	1,060,139	1,043,712		(1,326)		(1,326)			16,427	16,427	14,811	9,317	
581664 GY 9	MCKINNEY TX INDEP SCH DIST.....	01/17/2019	BANK AMERICA MERRILL.....	03/14/2019	BARCLAYS.....	400,000	468,200	469,472	466,553		(1,647)		(1,647)			2,919	2,919	11,833	8,722	
59259R S4 7	METROPOLITAN TRANSN.....	07/10/2019	JEFFERIES & CO.....	09/05/2019	CITIGROUP.....	4,470,000	5,588,752	5,660,407	5,568,061		(20,691)		(20,691)			92,346	92,346	70,960	37,157	
59259Y AE 9	METROPOLITAN TRANSN.....	02/20/2019	MORGAN STANLEY.....	02/28/2019	MORGAN STANLEY.....	5,000,000	5,000,000	5,000,000	5,000,000				0				0	6,060	4,241	
59261A PM 3	METROPOLITAN TRANSN.....	06/20/2019	MORGAN STANLEY.....	07/08/2019	CITIGROUP.....	1,000,000	1,145,710	1,147,970	1,144,018		(1,692)		(1,692)			3,952	3,952	7,639	5,000	
59261A PZ 4	METROPOLITAN TRANSN.....	05/10/2019	NATL FINANCIAL SERV.....	05/16/2019	VARIOUS.....	1,870,000	2,312,853	2,320,969	2,312,133		(720)		(720)			8,836	8,836	48,049	46,231	
592643 CV 0	MET WASHINGTON DC ARPTS AUTH ..	10/22/2019	CITIGROUP.....	12/17/2019	PERSHING DLJ.....	1,000,000	1,203,520	1,211,810	1,200,394		(3,126)		(3,126)			11,416	11,416	10,833	3,194	
592646 6N 8	MET WASHINGTON DC ARPTS AUTH...	07/10/2019	CITIGROUP.....	07/16/2019	CITIGROUP.....	325,000	380,643	380,907	380,473		(170)		(170)			434	434	4,830	4,559	
59447P ZG 9	MICHIGAN FIN AUTH RE.....	10/08/2019	FIRST MARATHON.....	10/21/2019	CITIGROUP.....	500,000	584,350	582,145	583,770		(580)		(580)			(1,625)	(1,625)	7,778	6,736	
59465H UP 9	MICHIGAN ST HOSP FIN.....	11/18/2019	GOLDMAN SACHS.....	12/17/2019	BARCLAYS.....	1,495,000	1,862,815	1,873,011	1,859,618		(3,197)		(3,197)			13,393	13,393	41,113	34,676	
59656N F9 8	MIDDLESEX CNTY NJ.....	05/30/2019	NATL FINANCIAL SERV.....	06/19/2019	PERSHING DLJ.....	350,000	379,414	380,877	379,271		(143)		(143)			1,606	1,606	438		
59656N G3 0	MIDDLESEX CNTY NJ.....	05/30/2019	NATL FINANCIAL SERV.....	06/10/2019	STIEFL.....	885,000	947,295	953,057	947,202		(94)		(94)			5,855	5,855	443		
603695 JH 1	MINNEAPOLIS MN & SAINT PAUL MN ..	10/09/2019	JP MORGAN.....	10/11/2019	BANC OF AMERICA.....	295,000	349,404	348,929	349,404				0			(475)	(475)			
60374V EJ 8	MINNEAPOLIS MINN HEA.....	01/30/2019	WELLS FARGO.....	02/06/2019	WELLS FARGO.....	2,000,000	2,000,000	2,000,000	2,000,000				0				0	2,241	1,674	
604115 CH 6	MINNESOTA ST PUBLIC FACs AUTH ..	07/01/2019	CITIGROUP.....	07/08/2019	WELLS FARGO.....	1,000,000	1,223,280	1,224,700	1,222,573		(707)		(707)			2,127	2,127	17,917	16,806	
604129 LM 6	MINNESOTA ST.....	11/26/2019	CITIGROUP.....	12/02/2019	CORPORATE REORG.....	6,700,000	6,702,881	6,700,000	6,702,881				0				0	150,750	146,563	
60412A KB 8	MINNESOTA ST.....	09/06/2019	BARCLAYS.....	09/09/2019	BARCLAYS.....	3,000,000	3,870,450	3,854,490	3,870,165		(285)		(285)			(15,675)	(15,675)	66,667	66,250	
60528A AT 1	MISSISSIPPI ST BUSINESS COMM GUL ..	07/26/2019	WELLS FARGO.....	10/02/2019	VARIOUS.....	8,000,000	8,000,000	8,000,000	8,000,000				0				0	14,460	7,022	
60528A BW 3	MISSISSIPPI ST BUSINESS COMM GUL ..	06/28/2019	WELLS FARGO.....	07/01/2019	WELLS FARGO.....	6,000,000	6,000,000	6,000,000	6,000,000				0				0	7,698	6,786	
60528A BX 1	MISSISSIPPI ST BUSINESS COMM GUL ..	09/30/2019	WELLS FARGO.....	10/02/2019	VARIOUS.....	10,000,000	10,000,000	10,000,000	10,000,000				0				0	11,537	10,567	
60528A BY 9	MISSISSIPPI BUSINESS.....	03/01/2019	MORGAN STANLEY.....	03/07/2019	MORGAN STANLEY.....	5,000,000	5,000,000	5,000,000	5,000,000				0				0	1,548		
60635H X6 1	MISSOURI ST HEALTH &.....	04/15/2019	CIT GROUP.....	05/15/2019	J P MORGAN.....	2,770,000	2,778,088	2,770,000	2,778,088				0			(8,088)	(8,088)	72,713	60,594	
625506 PB 0	MULTNOMAH CNTY ORE.....	12/05/2019	PERSHING DLJ.....	12/18/2019	BANK OF.....	1,800,000	2,254,176	2,259,630	2,252,843		(1,333)		(1,333)			6,787	6,787	4,750	2,000	
63165T NX 9	NASSAU CNTY NY.....	05/28/2019	BARCLAYS.....	09/17/2019	GOLDMAN SACHS.....	1,395,000	1,576,573	1,563,935	1,562,401		(14,172)		(14,172)			1,533	1,533	32,550	11,044	
646066 N8 9	NEW JERSEY ST EDL FA.....	01/17/2019	NATL FINANCIAL SERV.....	02/04/2019	BARCLAYS.....	500,000	602,610	605,150	602,314		(296)		(296)			2,836	2,836	2,431	1,458	
646136 4X 6	NEW JERSEY ST TRANSN.....	11/25/2019	WELLS FARGO.....	12/05/2019	BANC OF AMERICA.....	2,235,000	2,596,310	2,618,124	2,596,043		(267)		(267)			22,080	22,080	56,713	52,802	
646139 4W 2	NEW JERSEY ST TPK AU.....	10/30/2019	BANC OF AMERICA.....	11/07/2019	PERSHING DLJ.....	1,315,000	1,519,851	1,520,350	1,518,991		(860)		(860)			1,359	1,359	23,926	21,734	
646139 ZY 4	NEW JERSEY ST TPK AU.....	02/07/2019	MORGAN STANLEY.....	02/28/2019	JP MORGAN.....	1,070,000	1,270,004	1,274,830	1,268,288		(1,716)		(1,716)			6,542	6,542	9,831	6,242	

E15.4

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
E15.5	646140 CQ 4	07/26/2019	NJ STATE TURNPIKKE AUTH TURNP...	08/19/2019	BANC OF AMERICA	2,725,000	3,308,450	3,384,668	3,306,884		(1,566)		(1,566)			77,784	77,784	18,924	10,976	
	646140 CR 2	06/27/2019	NJ STATE TURNPIKKE AUTH TURNP...	07/16/2019	BARCLAYS	1,775,000	2,133,976	2,139,692	2,133,262		(714)		(714)			6,429	6,429	4,191		
	64966F A8 7	02/26/2019	NEW YORK N Y	05/01/2019	T D SECURITIES	2,500,000	2,500,000	2,500,000	2,500,000				0			0	0	6,908	2,738	
	64966F B4 5	07/18/2019	NEW YORK N Y	11/20/2019	PIPER JAFFRAY	2,000,000	2,000,000	2,000,000	2,000,000				0			0	0	9,219	1,070	
	64966K 3K 7	07/12/2019	NEW YORK N Y	07/15/2019	MORGAN STANLEY	2,185,000	2,498,569	2,500,427	2,498,569				0			1,857	1,857	50,073	50,073	
	64966M SW 0	03/07/2019	NEW YORK N Y	04/01/2019	PERSHING DLJ	2,370,000	2,903,060	2,942,687	2,899,948		(3,113)		(3,113)			42,739	42,739	20,408	13,167	
	64966Q BB 5	03/19/2019	NEW YORK NY	04/01/2019	WELLS FARGO	2,280,000	2,661,011	2,699,178	2,659,889		(1,122)		(1,122)			39,289	39,289	33,250	29,450	
	64966Q CV 0	08/20/2019	NEW YORK N Y	09/05/2019	BARCLAYS	1,520,000	1,929,245	1,923,575	1,927,479		(1,766)		(1,766)			(3,904)	(3,904)	5,489	1,900	
	64971W 6Y 1	08/29/2019	NEW YORK N Y CITY TR	09/09/2019	BANC OF AMERICA	1,500,000	1,854,120	1,838,700	1,853,768		(352)		(352)			(15,068)	(15,068)	27,083	25,417	
	64971W U3 2	09/20/2019	NEW YORK NY CITY TRANSITIONAL	10/01/2019	NATL FINANCIAL SERV	1,550,000	1,920,218	1,926,418	1,918,848		(1,369)		(1,369)			7,569	7,569	32,722	30,569	
	64971X LG 1	08/07/2019	NEW YORK NY CITY TRANSITIONAL	08/21/2019	BARCLAYS	1,775,000	2,228,566	2,248,996	2,228,189		(377)		(377)			20,807	20,807	1,972		
	64972F 6X 9	04/26/2019	NEW YORK N Y CITY	05/01/2019	USBCORP	6,000,000	6,000,000	6,000,000	6,000,000				0			0	0	5,740	3,866	
	64972G AW 4	05/16/2019	NEW YORK N Y CITY	06/20/2019	GOLDMAN SACHS	2,000,000	2,000,000	2,000,000	2,000,000				0			0	0	3,347	44	
	64972G MK 7	04/25/2019	NEW YORK N Y CITY	05/01/2019	JEFFERIES & CO	1,500,000	1,500,000	1,500,000	1,500,000				0			0	0	1,465	899	
	64972G SX 3	08/14/2019	NEW YORK CITY NY MUNI WTR FIN	08/19/2019	NATL FINANCIAL SERV	1,530,000	1,916,019	1,921,695	1,915,921		(98)		(98)			5,774	5,774	14,025	12,963	
	64972G UH 5	07/26/2019	NEW YORK CITY NY MUNI WTR FIN	08/13/2019	PERSHING DLJ	1,895,000	2,329,524	2,388,970	2,329,162		(361)		(361)			59,807	59,807	7,369	3,158	
	64972H ZZ 1	10/24/2019	NEW YORK NY CITY TRANSITIONAL	10/28/2019	NATL FINANCIAL SERV	1,690,000	2,081,387	2,073,596	2,081,160		(227)		(227)			(7,564)	(7,564)	24,646	24,176	
	64990A HW 8	08/09/2019	NEW YORK STATE DORM SALES TX	08/20/2019	BARCLAYS	500,000	615,200	618,400	615,105		(95)		(95)			3,295	3,295	10,903	10,208	
	64990A MZ 5	04/22/2019	NEW YORK STATE DORM SALES TX	05/03/2019	MORGAN STANLEY	1,985,000	2,321,934	2,356,552	2,320,806		(1,128)		(1,128)			35,747	35,747	14,336	10,752	
	650035 8D 3	03/28/2019	NEW YORK ST URBAN DEV CORP	04/12/2019	GOLDMAN SACHS	2,410,000	2,852,139	2,826,424	2,851,697		(442)		(442)			(25,273)	(25,273)	30,125	25,104	
	655867 YK 9	05/28/2019	NORFOLK VA	06/04/2019	BARCLAYS	1,640,000	1,971,067	1,978,726	1,970,942		(125)		(125)			7,784	7,784	27,106	25,739	
	655867 YM 5	07/09/2019	NORFOLK VA	08/06/2019	JEFFERIES & CO	2,415,000	2,916,740	2,959,124	2,913,438		(3,303)		(3,303)			45,686	45,686	60,196	51,654	
	65829Q CD 4	11/14/2019	NORTH CAROLINA ST LT	12/16/2019	RAYMOND JAMES	4,700,000	5,301,976	5,305,789	5,287,554		(14,422)		(14,422)			18,234	18,234	28,988	9,139	
	65829Q CF 9	02/28/2019	NORTH CAROLINA ST LTD OBLIG	03/13/2019	BARCLAYS	4,060,000	4,690,396	4,690,315	4,686,328		(4,068)		(4,068)			3,987	3,987	75,561	65,975	
	65829Q CX 0	07/12/2019	NORTH CAROLINA ST LT	09/05/2019	PERSHING DLJ	1,565,000	1,950,694	1,981,134	1,944,773		(5,921)		(5,921)			36,360	36,360	27,822	16,302	
	65829Q DG 6	06/14/2019	NORTH CAROLINA ST LTD OBLIG	09/10/2019	BANK AMERICA MERRILL	1,500,000	1,790,835	1,803,540	1,780,877		(9,958)		(9,958)			22,663	22,663	15,625		
	668844 QP 1	08/05/2019	NORWALK CT	08/08/2019	PERSHING DLJ	1,575,000	2,092,923	2,109,524	2,092,325		(598)		(598)			17,199	17,199	1,313	219	
	67760H JQ 5	06/11/2019	OHIO ST TPK COMMN TP	10/15/2019	CITIGROUP	900,000	1,008,684	1,007,118	1,004,380		(4,304)		(4,304)			2,738	2,738	30,250	14,750	
	67766W WX 6	05/13/2019	OHIO ST WTR DEV AUTH	05/20/2019	JP MORGAN	1,505,000	1,821,983	1,823,955	1,820,842		(1,142)		(1,142)			3,113	3,113	35,744	33,863	
	67766W XK 3	03/08/2019	OHIO ST WTR DEV AUTH	04/08/2019	MORGAN STANLEY	5,000,000	5,000,000	5,000,000	5,000,000				0			0	0	8,459	1,699	
	67766W XQ 0	01/22/2019	OHIO ST WTR DEV AUTH WTR POLL	02/13/2019	MORGAN STANLEY	3,835,000	4,673,254	4,693,772	4,667,646		(5,608)		(5,608)			26,125	26,125	39,415	27,697	
	67766W XV 9	10/22/2019	OHIO ST WTR DEV AUTH	10/28/2019	FRIEDMAN BILL	1,000,000	1,241,010	1,236,330	1,240,351		(659)		(659)			(4,021)	(4,021)	20,694	19,583	
	67766W XX 5	07/23/2019	OHIO ST WTR DEV AUTH WTR POLL	08/08/2019	CITIGROUP	925,000	1,142,431	1,159,747	1,141,650		(780)		(780)			18,096	18,096	9,122	6,681	
	682001 GP 1	11/12/2019	OMAHA PUB PWR DIST N	12/06/2019	WELLS FARGO	2,120,000	2,710,272	2,744,467	2,705,813		(4,459)		(4,459)			38,654	38,654	9,717	1,767	
	68607D UL 7	12/17/2019	OREGON ST DEPT TRANS	12/18/2019	BARCLAYS	2,400,000	3,046,512	3,047,856	3,046,442		(70)		(70)			1,414	1,414	10,000	9,667	
	68607D UM 5	11/07/2019	OREGON ST DEPT TRANS	12/02/2019	CITIGROUP	1,120,000	1,402,050	1,410,192	1,401,656		(393)		(393)			8,536	8,536	2,178		
	68608J RY 9	10/04/2019	OREGON ST FACS AUTH	10/11/2019	WELLS FARGO	1,065,000	1,233,121	1,231,598	1,232,514		(607)		(607)			(916)	(916)	22,335	20,560	
	68609T QS 0	12/02/2019	OREGON ST	12/04/2019	VARIOUS	5,850,000	7,510,661	7,552,175	7,509,135		(1,526)		(1,526)			43,040	43,040	15,507	11,604	
	70914P YQ 9	02/19/2019	PENNSYLVANIA ST GO	04/01/2019	JP MORGAN	1,915,000	2,216,536	2,224,330	2,210,145		(6,391)		(6,391)			14,185	14,185	12,767	1,064	
	70914P ZT 2	03/04/2019	PENNSYLVANIA ST	11/07/2019	JP MORGAN	1,570,000	1,828,202	1,865,521	1,810,655		(17,547)		(17,547)			54,866	54,866	61,274	7,632	
	70914P ZU 9	02/22/2019	PENNSYLVANIA ST	09/12/2019	MORGAN STANLEY	2,870,000	3,319,959	3,456,398	3,298,337		(21,622)		(21,622)			158,061	158,061	89,688	9,965	
	709224 R6 8	08/07/2019	PENNSYLVANIA ST TURNPIKE COMM	10/01/2019	PERSHING DLJ	390,000	507,211	502,476	505,819		(1,391)		(1,391)			(3,343)	(3,343)	2,600		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
709224	XC 8 PENNSYLVANIA ST TPK	01/28/2019	STIEFL	02/12/2019	JEFFERIES & CO	1,600,000	1,849,792	1,866,800	1,848,831		(961)		(961)			17,969	17,969	16,222	12,889	
720356	H3 1 PIERCE CNTY WA	09/26/2019	JP MORGAN	10/15/2019	BARCLAYS	1,385,000	1,805,708	1,806,857	1,804,028		(1,679)		(1,679)			2,829	2,829	4,232	962	
735389	ZZ 0 PORT AUTH N Y & N J	10/30/2019	JP MORGAN	11/05/2019	BANC OF AMERICA	1,290,000	1,563,841	1,561,352	1,563,119		(722)		(722)			(1,768)	(1,768)	6,450	5,375	
74265L	G3 6 PORT SEATTLE WASH REV	07/19/2019	GOLDMAN SACHS	09/10/2019	JANNEY MONTGOME	550,000	651,277	651,222	649,602		(1,675)		(1,675)			1,620	1,620	2,674		
736742	ZU 4 PORTLAND ORE SWR SYS	11/27/2019	GOLDMAN SACHS	12/02/2019	CITIGROUP	1,670,000	2,161,064	2,154,283	2,160,926		(138)		(138)			(6,642)	(6,642)	232		
74265L	R5 9 PRIVATE COLLEGES & U	10/23/2019	GOLDMAN SACHS	10/28/2019	GOLDMAN SACHS	1,380,000	1,803,274	1,795,932	1,802,503		(771)		(771)			(6,571)	(6,571)	11,883	10,542	
74265L	S3 3 PRIVATE COLLEGES & U	10/03/2019	GOLDMAN SACHS	10/08/2019	NATL FINANCIAL SERV	1,175,000	1,505,069	1,514,281	1,504,797		(272)		(272)			9,484	9,484	6,854	5,712	
763682	M6 5 RICHLAND CNTY SC SCH DIST #2	09/19/2019	PERSHING DLJ	09/25/2019	BARCLAYS	2,005,000	2,579,232	2,593,247	2,579,075		(157)		(157)			14,172	14,172	278		
76541V	TA 5 RICHMOND VA	02/05/2019	GOLDMAN SACHS	02/21/2019	BANK AMERICA MERRILL	2,795,000	3,393,521	3,420,158	3,390,144		(3,377)		(3,377)			30,013	30,013	67,546	60,558	
76541V	VG 9 RICHMOND VA	10/02/2019	MORGAN STANLEY	10/11/2019	WELLS FARGO	1,815,000	2,298,026	2,301,075	2,298,026				0			3,049	3,049			
765433	KF 3 RICHMOND VA PUBLIC UTILITY	07/16/2019	WELLS FARGO	07/25/2019	PERSHING DLJ	1,750,000	2,130,083	2,135,455	2,128,217		(1,866)		(1,866)			7,238	7,238	3,403	486	
768738	YH 3 RIVERHEAD N Y	01/02/2019	JANNEY MONTGOME	01/09/2019	BANK AMERICA MERRILL	1,045,000	1,150,336	1,151,538	1,150,140		(196)		(196)			1,397	1,397	3,483	2,438	
771902	HA 4 ROCHESTER MINN HEALT	06/27/2019	PERSHING DLJ	07/10/2019	BANK AMERICA MERRILL	1,030,000	1,363,174	1,369,076	1,362,449		(725)		(725)			6,627	6,627	8,154	6,581	
791434	WJ 8 SAINT LOUIS CNTY MO ROCKWOOD	07/10/2019	FIRST	07/16/2019	PERSHING DLJ	500,000	580,800	582,890	580,514		(286)		(286)			2,376	2,376	11,597	11,181	
791434	XH 1 SAINT LOUIS CNTY MO ROCKWOOD	07/09/2019	MORGAN STANLEY	07/16/2019	BANC OF AMERICA	2,405,000	2,935,591	2,949,516	2,933,014		(2,578)		(2,578)			16,503	16,503	55,783	53,110	
791697	DX 0 SAINT LOUIS MO SPL ADMIE TRAN	05/31/2019	BARCLAYS	06/11/2019	BANK AMERICA MERRILL	2,060,000	2,192,355	2,192,829	2,190,564		(1,791)		(1,791)			2,265	2,265	20,600	18,025	
79574C	EB 5 SALT RIVER AZ PROJ AGRIC IMP	10/24/2019	JP MORGAN	12/19/2019	USB SECURITIES	2,080,000	2,594,384	2,611,898	2,588,433		(5,951)		(5,951)			23,464	23,464	13,578		
79623P	CY 9 SAN ANTONIO TEX	09/30/2019	BARCLAYS	11/07/2019	CITIGROUP	2,000,000	2,593,020	2,551,880	2,586,861		(6,159)		(6,159)			(34,981)	(34,981)	20,278	9,167	
79623P	CZ 6 SAN ANTONIO TEX	09/30/2019	BARCLAYS	10/28/2019	WELLS FARGO	1,925,000	2,486,003	2,451,930	2,481,646		(4,357)		(4,357)			(29,716)	(29,716)	16,309	8,288	
796253	4E 9 SAN ANTONIO TX ELEC & GAS	09/19/2019	BARCLAYS	09/25/2019	MORGAN STANLEY	885,000	1,061,018	1,062,274	1,060,507		(510)		(510)			1,767	1,767	6,883	6,023	
79625G	BC 6 SAN ANTONIO TEX ELEC	09/20/2019	MORGAN STANLEY	10/11/2019	CITIGROUP	2,060,000	2,373,470	2,385,748	2,370,716		(2,755)		(2,755)			15,032	15,032	4,807		
796269	WM 6 SAN ANTONIO TEX INDP	02/25/2019	MORGAN STANLEY	03/13/2019	BANK AMERICA MERRILL	2,480,000	2,989,987	2,997,998	2,986,634		(3,354)		(3,354)			11,364	11,364	10,333	3,789	
797355	5V 2 SAN DIEGO CA UNIF SCH DIST	03/26/2019	WELLS FARGO	03/29/2019	PERSHING DLJ	2,220,000	2,604,571	2,610,898	2,604,454		(117)		(117)			6,444	6,444	28,058	26,825	
79766D	RP 6 SAN FRANCISCO CALIF	11/06/2019	RAYMOND JAMES	11/07/2019	FIRST	1,610,000	1,972,846	1,967,291	1,972,340		(506)		(506)			(5,048)	(5,048)	2,460	1,565	
801315	KH 4 SANTA BARARA CA UNIF SCH DIST	05/20/2019	VARIOUS	06/04/2019	VARIOUS	3,190,000	3,850,767	3,875,742	3,848,120		(2,646)		(2,646)			27,622	27,622	41,371	34,471	
812643	SZ 8 SEATTLE WASH MUN LT	10/02/2019	BANC OF AMERICA	11/05/2019	MORGAN STANLEY	3,660,000	4,581,185	4,562,702	4,574,331		(6,854)		(6,854)			(11,629)	(11,629)	10,675		
821686	W8 1 SHELBY CNTY TN	06/20/2019	WELLS FARGO	07/24/2019	BANK AMERICA MERRILL	1,100,000	1,315,358	1,326,160	1,312,178		(3,180)		(3,180)			13,982	13,982	24,750	19,861	
821686	X2 3 SHELBY CNTY TN	02/28/2019	CIT GROUP	03/14/2019	BARCLAYS	1,600,000	1,954,912	1,953,344	1,953,326		(1,586)		(1,586)			18	18	7,556	4,444	
821686	X5 6 SHELBY CNTY TN	02/06/2019	BANK AMERICA MERRILL	02/12/2019	BARCLAYS	1,000,000	1,226,500	1,234,280	1,226,500				0			7,780	7,780			
833085	3P 6 SNOHOMISH CNTY WASH	05/01/2019	CITIGROUP	06/04/2019	CITIGROUP	2,575,000	2,683,202	2,702,875	2,683,010		(191)		(191)			19,864	19,864	52,931	43,203	
837545	LV 2 SOUTH DAKOTA CONSERV	12/11/2019	CITIGROUP	12/16/2019	BARCLAYS	600,000	740,682	739,482	740,567		(115)		(115)			(1,085)	(1,085)	11,417	11,000	
86476P	TY 4 SUFFOLK CNTY N Y	09/25/2019	VARIOUS	10/11/2019	VARIOUS	4,000,000	4,428,064	4,459,122	4,418,676		(9,388)		(9,388)			40,446	40,446	57,322	41,189	
882723	NA 3 TEXAS ST	10/30/2019	GOLDMAN SACHS	11/07/2019	BANK OF	1,000,000	1,153,740	1,154,230	1,153,061		(679)		(679)			1,169	1,169	5,694	4,028	
882724	PY 7 TEXAS ST	08/21/2019	BANC OF AMERICA	09/04/2019	WELLS FARGO	3,800,000	3,900,966	3,904,804	3,900,684		(282)		(282)			4,120	4,120	415		
882854	XV 6 TEXAS WATER DEV BRD	10/30/2019	JP MORGAN	11/04/2019	MORGAN STANLEY	1,125,000	1,426,365	1,429,965	1,425,901		(464)		(464)			4,064	4,064	4,063	3,281	
882854	ZV 7 TEXAS WATER DEV BRD	02/14/2019	VARIOUS	02/21/2019	VARIOUS	4,125,000	5,013,621	5,028,161	5,011,348		(2,274)		(2,274)			16,814	16,814	69,637	64,927	
89602R	EB 7 TRIBOROUGH BRDG & TU	10/08/2019	JEFFERIES & CO	10/21/2019	JEFFERIES & CO	6,000,000	6,000,000	6,000,000	6,000,000				0			0	0	4,568	1,593	
89602R	ED 3 TRIBOROUGH BRDG & TU	05/24/2019	GOLDMAN SACHS	06/20/2019	GOLDMAN SACHS	2,000,000	2,000,000	2,000,000	2,000,000				0			0	0	4,312	1,545	
91412H	AZ 6 UNIVERSITY CALIF REV	10/16/2019	USB SECURITIES	11/07/2019	CITIGROUP	1,100,000	1,354,936	1,340,603	1,353,136		(1,800)		(1,800)			(12,533)	(12,533)	27,042	23,375	
91412H	EM 1 UNIV OF CALIFORNIA CA REVENUES	03/20/2019	USB SECURITIES	03/26/2019	WELLS FARGO	1,255,000	1,498,583	1,519,203	1,498,231		(352)		(352)			20,972	20,972	1,569	523	
91417K	4G 3 UNIVERSITY COLO ENTE	10/02/2019	STIEFL	10/17/2019	PERSHING DLJ	900,000	1,154,016	1,155,060	1,153,554		(462)		(462)			1,506	1,506	750		
91417K	4U 2 UNIV OF COLORADO CO ENTERP	10/22/2019	STIEFL	10/24/2019	NATL FINANCIAL SERV	1,900,000	2,345,227	2,355,867	2,345,094		(133)		(133)			10,773	10,773	3,431	2,375	

E15.6

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
91417K MK 4	UNIV OF COLORADO CO ENTERP	01/24/2019	GOLDMAN SACHS	06/03/2019	ISSUE CALLED at 100.000	1,250,000	1,265,913	1,250,000	1,265,705		(208)		(208)			(15,705)	(15,705)	33,594	10,078	
91417K X3 0	UNIV OF COLORADO CO ENTERP	01/25/2019	BARCLAYS	02/05/2019	PERSHING DLJ	1,650,000	2,030,210	2,039,879	2,029,396		(813)		(813)			10,482	10,482	15,125	13,292	
914402 5Z 1	UNIV SYS OF MARYLAND	07/16/2019	WELLS FARGO	07/25/2019	JP MORGAN	1,240,000	1,556,622	1,562,189	1,555,438		(1,184)		(1,184)			6,751	6,751	20,322	18,428	
914455 RA 0	UNIVERSITY OF MICHIGAN	09/18/2019	BANC OF AMERICA	10/09/2019	RBC CAP	1,995,000	2,385,402	2,420,793	2,382,493		(2,909)		(2,909)			38,300	38,300	52,646	46,550	
915183 K8 9	UNIVERSITY UTAH UNIV	11/14/2019	GOLDMAN SACHS	12/17/2019	PERSHING DLJ	545,000	703,143	714,075	702,806		(337)		(337)			11,269	11,269	606		
917393 AQ 3	UTAH CNTY UTAH HOSP	06/05/2019	BARCLAYS	06/24/2019	BARCLAYS	2,185,000	2,331,220	2,331,286	2,329,994		(1,226)		(1,226)			1,292	1,292	12,442	6,373	
917567 AS 8	UTAH TRAN AUTH SALES	05/14/2019	RBC CAP	05/21/2019	BARCLAYS	1,750,000	2,070,163	2,070,163	2,069,634		(529)		(529)			529	529	38,403	36,458	
917567 DX 4	UTAH ST TRNSIT AUTH SALES TAX	10/31/2019	BANK OF	11/21/2019	USB SECURITIES	2,220,000	2,691,706	2,683,070	2,688,836		(2,870)		(2,870)			(5,766)	(5,766)	49,333	42,858	
924166 KL 4	VERMONT ST EDUCTNL & HLTH BLDG	07/25/2019	GOLDMAN SACHS	10/29/2019	BANC OF AMERICA	665,000	870,352	871,735	865,988		(4,364)		(4,364)			5,747	5,747	7,851		
928172 L8 6	VIRGINIA ST PUBLIC BLDG AUTH	03/20/2019	WELLS FARGO	04/01/2019	CIT GROUP	2,660,000	3,095,814	3,104,486	3,093,443		(2,372)		(2,372)			11,043	11,043	22,906	18,842	
930863 6W 0	WAKE CNTY N C	04/16/2019	PERSHING DLJ	04/29/2019	BANK AMERICA MERRILL	2,100,000	2,479,239	2,487,723	2,476,850		(2,389)		(2,389)			10,873	10,873	17,500	13,417	
938650 PT 9	WASHINGTON CNTY TENN	10/01/2019	MORGAN STANLEY	10/09/2019	MORGAN STANLEY	1,305,000	1,491,550	1,506,831	1,491,172		(378)		(378)			15,660	15,660	18,850	17,545	
938782 FP 9	WASHINGTON DC MET AREA TRAN	03/05/2019	BARCLAYS	04/01/2019	RAYMOND JAMES	1,555,000	1,815,976	1,850,606	1,813,960		(2,016)		(2,016)			36,645	36,645	19,869	14,254	
938782 FR 5	WASHINGTON D C MET AREA	09/26/2019	CITIGROUP	10/10/2019	STIEFL-F	1,985,000	2,431,843	2,446,790	2,430,853		(991)		(991)			15,938	15,938	28,672	23,710	
938782 FT 1	WASHINGTON DC MET AREA TRANS	06/21/2019	BANK AMERICA MERRILL	06/26/2019	BANK AMERICA MERRILL	1,985,000	2,349,783	2,354,806	2,349,708		(76)		(76)			5,098	5,098	48,798	47,971	
93978E Y3 0	WASHINGTON ST HEALTH	08/12/2019	MORGAN STANLEY	08/21/2019	ISSUE CALLED at 100.000	1,400,000	1,401,372	1,400,000	1,401,372		0		0			(1,372)	(1,372)	32,667	30,567	
940157 W6 3	WASHINGTON MD SUBURBAN	01/16/2019	BARCLAYS	02/11/2019	BARCLAYS	3,025,000	3,681,334	3,699,545	3,676,977		(4,357)		(4,357)			22,568	22,568	22,267	11,764	
971700 FR 2	WISCONSIN ST GEN FD	04/02/2019	WELLS FARGO	04/23/2019	BANK AMERICA MERRILL	2,695,000	2,704,217	2,697,210	2,704,217		0		0			(7,007)	(7,007)	77,706	68,273	
977123 U6 3	WISCONSIN ST TRANS	10/15/2019	HUTCHINSON SHOCKLIY E& CO	11/07/2019	PERSHING DLJ	1,500,000	1,869,780	1,840,995	1,866,405		(3,375)		(3,375)			(25,410)	(25,410)	27,292	21,667	
97712D HJ 8	WISCONSIN ST HEALTH	10/09/2019	JEFFERIES & CO	10/11/2019	BANC OF AMERICA	1,365,000	1,609,717	1,603,397	1,608,985		(732)		(732)			(5,588)	(5,588)	28,627	27,300	
97712D WA 0	WISCONSIN ST HLTH & EDUCTNL FAC	04/18/2019	CIT GROUP	05/16/2019	JP MORGAN	2,800,000	3,182,452	3,242,680	3,179,125		(3,327)		(3,327)			63,555	63,555	19,056	8,167	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					522,070,000	605,971,377	608,286,415	605,411,010	0	(560,367)	0	(560,367)	0	0	2,878,272	2,878,272	5,490,092	3,952,658	

E15.7

Bonds - Industrial and Miscellaneous

00101J AH 9	THE ADT CORPORATION	11/01/2019	VARIOUS	12/03/2019	JEFFERIES & CO	834,000	806,547	849,738	810,657		4,111		4,111			39,081	39,081	30,437	7,262
00164V AD 5	AMC NETWORKS INC	11/01/2019	VARIOUS	11/04/2019	BANC OF AMERICA	40,000	39,972	40,700	39,973				0			727	727	194	167
00164V AE 3	AMC NETWORKS INC	11/01/2019	VARIOUS	11/04/2019	BANKAMERICA	5,500	5,489	5,541	5,489				0			52	52	69	65
00165A AH 1	AMC ENTERTAINMENT INC	11/01/2019	VARIOUS	11/04/2019	CITIGROUP	137,000	133,500	130,664	133,508		9		9			(2,845)	(2,845)	3,085	2,976
00191A AC 0	ARD FIN S A	07/01/2019	VARIOUS	11/21/2019	CORPORATE REORG	1,130,000	1,116,500	1,170,262	1,118,391		1,892		1,892			11,609	11,609	107,748	18,531
00213M AK 0	APX GROUP INC	06/20/2019	BARCLAYS	06/27/2019	JEFFERIES & CO	250,000	242,500	239,375	242,538		38		38			(3,163)	(3,163)	1,641	1,258
00489L AC 7	ACRISURE LLC / ACRIS	08/14/2019	VARIOUS	12/18/2019	VARIOUS	190,000	197,250	197,363	197,119		(131)		(131)			244	244	3,662	3,005
00688J AA 5	ADIANT US LLC	05/07/2019	BANK AMERICA MERRILL	07/02/2019	VARIOUS	250,000	254,688	254,206	254,610		(78)		(78)			(403)	(403)	2,771	146
00774C AB 3	AECOM	01/15/2019	BANK AMERICA MERRILL	06/27/2019	OPPENHEIMER	20,000	18,500	20,750	18,567		67		67			2,183	2,183	814	347
00790R AA 2	ADVANCED DRAIN SYS I	09/18/2019	MORGAN STANLEY	09/18/2019	MORGAN STANLEY	100,000	100,000	101,250	100,000		0		0			1,250	1,250		
00790X AA 9	ADVANCED DISP SVCS I	11/01/2019	VARIOUS	11/06/2019	ABN AMRO	38,000	38,257	39,663	38,257		0		0			1,406	1,406	1,027	986
00791G AA 5	ADVISOR GROUP HLDGS	07/31/2019	BARCLAYS	07/31/2019	MIZUHO	50,000	48,070	49,125	48,070		0		0			1,055	1,055	15	15
013092 AA 9	ALBERTSONS COS INC /	11/01/2019	VARIOUS	11/07/2019	BANK OF AMER	319,000	326,125	357,280	325,861		(264)		(264)			31,419	31,419	15,934	8,895
013093 AD 1	ALBERTSONS COS LLC/S	01/15/2019	BANK AMERICA MERRILL	11/01/2019	BANK OF AMER	14,000	12,967	12,853	13,077		110		110			(224)	(224)	908	273
013817 AQ 4	ALCOA INC	11/01/2019	VARIOUS	11/15/2019	BANK OF AMER	53,000	54,700	56,445	54,665		(35)		(35)			1,780	1,780	743	588
013817 AU 5	ALCOA INC	07/01/2019	VARIOUS	11/15/2019	BANK OF AMER	95,000	97,363	97,494	96,568		(795)		(795)			925	925	4,447	2,207
013817 AV 3	ALCOA INC	11/01/2019	VARIOUS	11/15/2019	BANK OF AMER	61,000	62,521	62,678	62,469		(51)		(51)			208	208	311	146
016094 AA 2	ALIAN T HLDGS CO-ISSU	08/19/2019	CITIGROUP	10/11/2019	ISSUE CALLED at 102.0630	415,000	424,338	423,561	422,988		(1,350)		(1,350)			(7,988)	(7,988)	15,219	1,902

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

E15.8

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
01883L	AA 1	11/01/2019	VARIOUS	11/04/2019	MORGAN STANLEY	304,000	306,250	311,858	306,246		(4)		(4)			5,612	5,612	.666	.296	
019576	AA 5	07/09/2019	BANK OF NEW YORK	11/01/2019	VARIOUS	25,000	25,375	25,141	25,362		(13)		(13)			(221)	(221)	.501		
019576	AB 3	11/01/2019	VARIOUS	11/06/2019	CS FIRST	105,000	104,120	111,038	104,124		4		4			6,913	6,913	3,299	3,100	
019736	AD 9	06/04/2019	CS FIRST	12/03/2019	BAIRD, ROBERT W.	105,000	105,525	107,294	105,426		(99)		(99)			1,868	1,868	3,483	.948	
02005N	AY 6	01/15/2019	VARIOUS	12/03/2019	CS FIRST	546,000	546,051	564,198	546,037		(14)		(14)			18,161	18,161	29,530	9,270	
021332	AF 8	02/22/2019	BARCLAYS	02/27/2019	JEFFERIES & CO.	300,000	168,750	98,250	168,926		176		176			(70,676)	(70,676)	4,988	4,659	
02154C	AD 5	03/21/2019	BANK AMERICA MERRILL	04/22/2019	BANK AMERICA MERRILL	500,000	510,938	509,188	510,477		(461)		(461)			(1,289)	(1,289)	18,679	15,872	
02154E	AD 1	05/13/2019	JP MORGAN	12/13/2019	JP MORGAN	1,650,000	1,543,875	1,687,831	1,552,610		8,735		8,735			135,222	135,222	87,050	13,577	
02406P	AR 1	11/01/2019	VARIOUS	11/04/2019	BANC OF AMERICA	153,000	152,654	151,853	152,655		1		1			(803)	(803)	930	.797	
031652	BK 5	11/01/2019	VARIOUS	11/04/2019	GOLDMAN SACHS	75,000	74,646	82,125	74,647		1		1			7,478	7,478	704	.635	
03674P	AL 7	07/01/2019	VARIOUS	07/15/2019	CS FIRST	165,000	162,824	164,085	162,865		41		41			1,220	1,220	2,117	1,502	
03674X	AC 0	07/01/2019	VARIOUS	07/15/2019	MORGAN STANLEY	15,000	14,188	14,288	14,198		10		10			.90	.90	98	.64	
03674X	AF 3	01/24/2019	BANK AMERICA MERRILL	07/29/2019	DEUTSCHE BANK	367,000	367,693	348,000	367,650		(43)		(43)			(19,650)	(19,650)	13,559	3,239	
03674X	AJ 5	01/15/2019	BANK AMERICA MERRILL	05/10/2019	BARCLAYS	8,000	7,562	7,830	7,582		20		20			248	248	281	151	
03755L	AC 8	06/20/2019	FIRST UNION	08/13/2019	JP MORGAN	270,000	273,375	272,025	273,328		(47)		(47)			(1,303)	(1,303)	4,973	2,534	
03969A	AJ 9	07/01/2019	VARIOUS	08/14/2019	ISSUE CALLED at 105.4380	265,000	266,739	279,411	266,679		(60)		(60)			(1,679)	(1,679)	19,160	2,455	
04021L	AA 8	06/12/2019	VARIOUS	08/14/2019	JEFFERIES & CO.	650,000	608,250	603,594	610,065		1,815		1,815			(6,472)	(6,472)	18,960	10,856	
053773	AV 9	01/15/2019	BANK AMERICA MERRILL	07/19/2019	ISSUE CALLED at 101.8330	9,000	8,965	9,165	8,970		5		5			30	30	561	146	
053773	BB 2	01/15/2019	BANK AMERICA MERRILL	07/01/2019	VARIOUS	21,000	20,894	20,935	20,904		10		10			31	31	1,004	394	
05401A	AB 7	01/15/2019	BANK AMERICA MERRILL	03/12/2019	USB SECURITIES	8,000	8,050	8,060	8,049		(1)		(1)			11	11	202	137	
05401A	AD 3	02/14/2019	BARCLAYS	06/24/2019	MORGAN STANLEY	355,000	355,000	371,989	355,000				0			16,989	16,989	5,137		
05508W	AA 3	07/01/2019	VARIOUS	07/25/2019	GOLDMAN SACHS	30,000	29,680	30,038	29,693		13		13			345	345	224	116	
055604	AA 0	11/01/2019	VARIOUS	11/04/2019	VARIOUS	818,000	827,291	843,857	827,040		(251)		(251)			16,816	16,816	20,361	10,534	
06051G	HE 2	02/12/2019	VARIOUS	11/06/2019	VARIOUS	1,500,000	1,471,740	1,511,823	1,475,840		4,101		4,101			35,983	35,983	46,479	6,837	
073685	AD 1	11/01/2019	VARIOUS	11/04/2019	FIRST UNION	228,000	224,331	224,866	224,357		25		25			509	509	2,524	2,045	
073685	AF 6	09/25/2019	WELLS FARGO	10/07/2019	WELLS FARGO	80,000	80,000	81,000	80,000				0			1,000	1,000			
07556Q	BP 9	01/15/2019	BANK AMERICA MERRILL	09/24/2019	TENDER/EXCHANGE	22,000	22,482	23,018	22,340		(142)		(142)			(340)	(340)	2,991	652	
085790	AY 9	03/06/2019	VARIOUS	07/01/2019	VARIOUS	50,000	50,219	49,915	50,207		(11)		(11)			(292)	(292)	1,182	331	
08580B	AA 4	11/01/2019	VARIOUS	12/03/2019	VARIOUS	1,209,000	1,168,529	1,108,679	1,169,895		1,366		1,366			(61,216)	(61,216)	49,386	23,371	
097751	BF 7	11/01/2019	VARIOUS	11/04/2019	MORGAN STANLEY	90,000	90,371	89,775	90,370		(1)		(1)			(595)	(595)	1,700	1,623	
097751	BM 2	11/01/2019	VARIOUS	11/04/2019	MORGAN STANLEY	235,000	230,317	232,650	230,328		11		11			2,322	2,322	2,497	2,252	
097751	BP 5	01/15/2019	BANK AMERICA MERRILL	03/11/2019	J P MORGAN	39,000	41,149	43,095	41,014		(135)		(135)			2,081	2,081	1,119	436	
103304	BQ 3	01/15/2019	VARIOUS	07/01/2019	VARIOUS	54,000	53,077	52,687	53,126		48		48			(439)	(439)	2,844	1,343	
10373Q	AF 7	02/08/2019	VARIOUS	09/18/2019	PERSHING DLJ	1,400,000	1,432,380	1,434,258	1,419,906		(12,474)		(12,474)			14,352	14,352	61,075	18,800	
11284D	AA 3	11/01/2019	VARIOUS	11/04/2019	CITIGROUP	516,000	533,158	539,220	532,414		(744)		(744)			6,806	6,806	15,247	6,502	
1248EP	AG 7	07/26/2019	RBC CAP	10/04/2019	CITIGROUP	475,000	491,625	491,625	490,683		(942)		(942)			942	942	11,134	6,312	
1248EP	BK 8	01/15/2019	BANK AMERICA MERRILL	03/20/2019	BARCLAYS	30,000	29,775	30,975	29,781		6		6			1,194	1,194	690	372	
1248EP	BM 4	01/15/2019	BANK AMERICA MERRILL	07/26/2019	RBC CAP	45,000	45,056	47,363	45,055		(1)		(1)			2,308	2,308	2,480	1,093	
1248EP	BR 3	07/01/2019	VARIOUS	07/15/2019	GOLDMAN SACHS	695,000	693,463	726,275	693,478		16		16			32,797	32,797	8,070	6,371	
1248EP	CD 3	12/02/2019	CITIGROUP	12/03/2019	CS FIRST	740,000	748,325	751,570	748,325				0			3,245	3,245	7,323	7,323	
12527G	AE 3	01/15/2019	BANK AMERICA MERRILL	08/13/2019	CITIGROUP	13,000	11,075	12,740	11,094		19		19			1,646	1,646	641	237	
12543D	AU 4	11/01/2019	VARIOUS	11/04/2019	BARCLAYS	566,000	548,582	559,761	550,355		1,773		1,773			9,406	9,406	12,637	4,832	

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
125581	GX 0		01/31/2019	BANK AMERICA MERRILL	04/09/2019	CIT GROUP	191,000	203,273	212,965	203,085		(188)		(188)		9,880	9,880	9,880	6,889	4,695
126307	AH 0		06/04/2019	BARCLAYS	07/02/2019	VARIOUS	735,000	744,188	751,753	744,060		(127)		(127)		7,692	7,692	7,692	3,536	536
12652A	AA 1		11/01/2019	VARIOUS	11/04/2019	USB SECURITIES	135,000	129,199	138,375	129,211		12		12		9,164	9,164	9,164	413	315
12653C	AC 2		05/30/2019	STATE STREET REPO	08/08/2019	BANK OF	50,000	45,313	41,875	45,401		88		88		(3,526)	(3,526)	(3,526)	1,490	795
12654T	AA 8		01/15/2019	BANK AMERICA MERRILL	07/02/2019	JEFFERIES & CO	24,000	23,640	22,800	23,661		21		21		(861)	(861)	(861)	1,257	529
126634	AC 8		11/01/2019	VARIOUS	11/04/2019	MORGAN STANLEY	30,000	30,031	30,338	30,031				0		307	307	307	27	10,938
126650	DA 5		01/11/2019	CVS HEALTH CORP	08/15/2019	TENDER EX	1,000,000	998,180	1,005,860	999,109		929		929		6,751	6,751	6,751	29,167	10,938
131347	CE 4		03/13/2019	CALLPINE CORP	12/19/2019	VARIOUS	700,000	698,625	710,780	698,923		298		298		11,857	11,857	11,857	44,418	15,647
131347	CF 1		11/01/2019	VARIOUS	11/06/2019	GOLDMAN SACHS	176,000	161,732	180,840	161,777		45		45		19,063	19,063	19,063	647	450
131347	CJ 3		11/01/2019	VARIOUS	11/06/2019	JP MORGAN	45,000	44,503	45,731	44,505		2		2		1,226	1,226	1,226	667	619
143436	AL 7		01/30/2019	CARMIKE CINEMAS	04/25/2019	JP MORGAN	500,000	508,750	522,500	508,355		(395)		(395)		(8,355)	(8,355)	(8,355)	33,333	3,833
144577	AH 6		07/15/2019	VARIOUS	08/28/2019	VARIOUS	535,000	519,800	509,181	520,387		587		587		(11,206)	(11,206)	(11,206)	11,896	6,748
14879E	AE 8		06/24/2019	CATALENT PHARMA SOL	08/13/2019	JP MORGAN	140,000	140,000	143,850	140,000				0		3,850	3,850	3,850	933	
14987K	AA 1		11/01/2019	CD&R WATERWORKS MERGER	11/04/2019	MORGAN STANLEY	68,000	65,269	69,360	65,275		6		6		4,085	4,085	4,085	937	879
150190	AC 0		06/18/2019	CEDAR FAIR L P / CAN	09/19/2019	CITIGROUP	250,000	250,000	268,750	250,000				0		18,750	18,750	18,750	3,135	
15135B	AQ 4		11/21/2019	CENTENE CORP DEL	11/22/2019	BARCLAYS	150,000	152,625	153,375	152,625				0		750	750	750		
15137T	AA 8		01/15/2019	CENTENE ESCROW I CORP	04/22/2019	CIT GROUP	3,000	3,030	3,105	3,029		(1)		(1)		76	76	76	64	21
156700	AR 7		11/01/2019	CENTURYLINK INC	12/17/2019	VARIOUS	570,000	589,879	599,364	585,801		(4,078)		(4,078)		13,562	13,562	13,562	23,868	10,836
156700	AZ 4		11/01/2019	CENTURYLINK INC	11/06/2019	JP MORGAN	319,000	321,571	354,888	321,407		(164)		(164)		33,480	33,480	33,480	9,391	3,572
156700	AZ 9		07/15/2019	CENTURYLINK INC	11/06/2019	ABN AMRO	110,000	113,300	115,775	113,153		(147)		(147)		2,622	2,622	2,622	3,730	1,822
163851	AE 8		06/20/2019	CHEMOURS CO	07/09/2019	MORGAN STANLEY	445,000	427,200	402,725	427,288		88		88		(24,563)	(24,563)	(24,563)	3,721	2,591
16412X	AG 0		01/15/2019	CHENIERE CORPUS CHRI	07/01/2019	VARIOUS	22,000	22,055	22,071	22,053		(2)		(2)		18	18	18	567	53
165167	CK 1		07/01/2019	CHESAPEAKE ENERGY CO	08/09/2019	JP MORGAN	160,000	158,138	149,300	158,274		136		136		(8,974)	(8,974)	(8,974)	1,618	406
165167	CL 9		11/01/2019	CHESAPEAKE ENERGY CORP	12/10/2019	VARIOUS	384,000	326,427	240,580	331,112		4,686		4,686		(90,532)	(90,532)	(90,532)	15,052	5,988
165167	CU 9		10/24/2019	CHESAPEAKE ENERGY CORP	12/06/2019	VARIOUS	271,000	208,010	154,598	209,225		1,215		1,215		(54,627)	(54,627)	(54,627)	8,728	5,115
165167	CZ 8		11/01/2019	CHESAPEAKE ENERGY CORP	12/10/2019	ABN AMRO	139,000	132,713	84,564	132,937		224		224		(48,373)	(48,373)	(48,373)	5,497	1,239
172441	AZ 0		11/01/2019	CINEMARK USA INC	11/12/2019	CS FIRST	214,000	211,846	217,745	211,870		24		24		5,875	5,875	5,875	4,724	4,347
172967	HQ 7		11/01/2019	CITIGROUP INC	11/04/2019	CS FIRST	138,000	133,771	148,350	133,771				0		14,579	14,579	14,579	4,130	4,009
18451Q	AM 0		06/20/2019	CLEAR CHANNEL WW HLD	09/04/2019	ISSUE CALLED at 102.1670	300,000	307,875	306,501	305,578		(2,297)		(2,297)		(5,578)	(5,578)	(5,578)	12,405	2,113
18451Q	AN 8		11/01/2019	CLEAR CHANNEL WW HLD	11/04/2019	CITIGROUP	260,000	279,206	286,000	279,154		(51)		(51)		6,846	6,846	6,846	5,411	5,077
18539U	AA 3		07/15/2019	CLEARWAY ENERGY OPER	10/03/2019	JP MORGAN	775,000	793,238	796,313	792,629		(608)		(608)		3,683	3,683	3,683	20,796	8,835
18539U	AB 1		10/03/2019	CLEARWAY ENERGY OPER	12/05/2019	VARIOUS	775,000	796,313	815,000	795,472		(841)		(841)		19,528	19,528	19,528	28,702	20,796
203372	AM 9		02/13/2019	COMMSCOPE INC	07/01/2019	VARIOUS	100,000	95,750	95,156	96,016		266		266		(860)	(860)	(860)	2,994	917
20341W	AA 3		11/01/2019	COMM S&L / CSL CAPIT	11/04/2019	ABN AMRO	56,000	54,270	53,830	54,276		6		6		(446)	(446)	(446)	196	149
210383	AF 3		09/06/2019	CONSTELLUM NV	10/24/2019	VARIOUS	910,000	919,783	934,600	919,904		121		121		14,696	14,696	14,696	24,418	14,265
216762	AA 1		01/15/2019	COOPER-STANDARD AUTO	05/21/2019	BANK AMERICA MERRILL	11,000	9,873	9,653	9,912		39		39		(259)	(259)	(259)	323	107
221644	AA 5		07/15/2019	COTT HOLDINGS INC	11/26/2019	DEUTSCHE BANK	445,000	457,794	466,138	457,105		(689)		(689)		9,032	9,032	9,032	16,181	7,207
228701	AF 5		07/15/2019	CROWNROCK LP/CROWNROCK FIN	10/15/2019	VARIOUS	60,000	60,300	58,800	60,290		(10)		(10)		(1,490)	(1,490)	(1,490)	1,703	863
23110A	AA 4		11/01/2019	CUMULUS MEDIA NEW HL	11/04/2019	ABN AMRO	113,000	113,542	119,780	113,542				0		6,238	6,238	6,238	2,754	2,648
23291A	AA 5		01/31/2019	DJO FIN LLC / DJO FI	02/21/2019	ISSUE CALLED at 104.0630	350,000	363,895	364,221	363,580		(315)		(315)		(13,580)	(13,580)	(13,580)	19,513	3,634
23311V	AG 2		11/01/2019	DCP MIDSTREAM OPERAT	11/04/2019	ABN AMRO	128,000	128,861	134,880	128,859		(1)		(1)		6,021	6,021	6,021	2,121	2,026
235822	AB 9		01/15/2019	DANA FING LUXEMBOURG	07/01/2019	VARIOUS	7,000	6,703	6,713	6,721		19		19		(8)	(8)	(8)	286	103

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
23918K	AQ 1		06/04/2019	VARIOUS	06/20/2019	JEFFERIES & CO	842,000	825,151	845,085	825,957		806		806			19,128	19,128	18,774	14,949
247916	AF 6		01/15/2019	BANK AMERICA RESORCES INC	05/02/2019	BANK AMERICA MERRILL	13,000	12,935	13,098	12,945		10		10			152	152	556	202
25277L	AA 4		11/01/2019	VARIOUS	12/11/2019	VARIOUS	148,000	151,744	146,890	151,640		(104)		(104)			(4,750)	(4,750)	2,895	1,211
25277L	AC 0		09/30/2019	VARIOUS	10/09/2019	VARIOUS	100,000	103,288	103,675	103,273		(15)		(15)			402	402	1,141	760
25470X	AE 5		11/01/2019	VARIOUS	12/12/2019	VARIOUS	82,000	83,131	86,133	83,085		(46)		(46)			3,047	3,047	2,945	2,053
25470X	AY 1		11/01/2019	VARIOUS	11/06/2019	CS FIRST	416,000	397,075	425,360	397,425		349		349			27,936	27,936	11,374	5,072
26483E	AK 6		11/01/2019	DUN & BRADSTREET COR	11/04/2019	ABN AMRO	68,000	72,742	74,800	72,736		(6)		(6)			2,064	2,064	1,568	1,471
26817R	AN 8		01/15/2019	BANK AMERICA MERRILL	02/21/2019	ISSUE CALLED at 103.6880	12,000	12,511	12,443	12,500		(11)		(11)			(500)	(500)	713	187
268787	AH 1		01/16/2019	CITIGROUP	04/25/2019	WELLS FARGO	4,000	2,058	1,420	2,112		53		53			(692)	(692)	185	80
28414H	AE 3		08/21/2019	MORGAN STANLEY	12/03/2019	JP MORGAN	1,325,000	1,380,876	1,388,827	1,377,187		(3,689)		(3,689)			11,640	11,640	42,751	27,516
29250R	AS 5		01/18/2019	USBCORP	09/18/2019	PERSHING DLJ	400,000	407,565	405,240	403,257		(4,308)		(4,308)			1,983	1,983	21,089	7,396
29273A	AA 4		02/06/2019	VARIOUS	08/15/2019	JEFFERIES & CO	700,000	665,875	691,806	668,185		2,310		2,310			23,622	23,622	24,455	4,866
29278N	AK 9		01/15/2019	ENERGY TRANSFER EQUITY L	06/06/2019	USBCORP	15,000	15,900	15,910	15,701		(199)		(199)			209	209	734	288
29278N	AL 7		01/15/2019	ENERGY TRANSFER EQUITY	06/06/2019	PERSHING DLJ	13,000	12,870	13,404	12,882		12		12			521	521	407	187
29355X	AG 2		11/01/2019	ENPRO INDS INC	12/10/2019	BANC OF AMERICA	62,000	61,991	65,565	61,991		1		1			3,574	3,574	564	158
29444U	AP 1		07/01/2019	EQUINIX INC	11/18/2019	ABN AMRO	186,000	186,477	191,784	186,408		(69)		(69)			5,376	5,376	4,146	28
29444U	AQ 9		01/15/2019	EQUINIX INC	09/17/2019	BANC OF AMERICA	9,000	9,253	9,574	9,214		(39)		(39)			360	360	358	3
29977H	AB 6		01/16/2019	EN ENER/EVEREST ACQ FIN	07/12/2019	CANTOR	9,000	7,175	720	7,818		643		643			(7,098)	(7,098)	598	180
30251G	AY 3		11/01/2019	FMG RESOURCES AUG 2006	11/04/2019	ABN AMRO	199,000	198,504	208,453	198,507		2		2			9,946	9,946	1,445	1,303
303250	AE 4		01/16/2019	FAIR ISAAC CORP	05/07/2019	PERSHING DLJ	5,000	4,973	5,200	4,974		1		1			226	226	6,945	46
315786	AC 7		11/01/2019	FIDELITY & GUARANTY LIFE	11/06/2019	BARCLAYS	130,000	129,493	138,775	129,495		2		2			9,280	9,280	139	
31740L	AA 1		11/01/2019	FINANCIAL & RISK US	11/06/2019	FIRST UNION	7,500	7,628	8,147	7,627				0			520	520	225	216
31740L	AC 7		11/01/2019	FINANCIAL & RISK US	11/04/2019	VARIOUS	447,000	431,030	469,283	431,676		646		646			37,607	37,607	29,643	14,346
32008D	AA 4		07/01/2019	FIRST DATA CORP NEW	08/02/2019	ISSUE CALLED at 102.5000	185,000	187,779	189,625	187,731		(49)		(49)			(2,731)	(2,731)	9,713	4,265
32008D	AB 2		07/01/2019	FIRST DATA CORP NEW	08/03/2019	VARIOUS	198,000	199,715	202,770	199,588		(127)		(127)			1,888	1,888	11,586	5,443
33936Y	AA 3		07/15/2019	FLEX ACQUISITION CO INC	08/29/2019	VARIOUS	250,000	225,625	224,438	226,001		376		376			(1,564)	(1,564)	1,936	95
35671D	AU 9		11/01/2019	FREEPOR-TMCMORAN INC	11/07/2019	VARIOUS	460,000	434,553	465,087	435,078		525		525			30,009	30,009	4,825	3,111
35671D	AZ 8		11/01/2019	FREEPOR-TMCMORAN INC	11/04/2019	ABN AMRO	135,000	131,265	137,700	131,280		15		15			6,420	6,420	741	668
35906A	BC 1		04/29/2019	FRONTIER COMMUNICATI	04/29/2019	DEUTSCHE BANK	234,000	242,775	242,921	242,775				0			146	146	2,392	2,392
36186C	BY 8		01/15/2019	GMAC	10/21/2019	RBC CAP	35,000	41,445	48,869	41,184		(261)		(261)			7,685	7,685	2,738	591
37954F	AF 1		11/01/2019	GLOBAL PARTNERS / GL	11/06/2019	ABN AMRO	60,000	60,000	62,700	60,000				0			2,700	2,700	1,143	1,062
37960J	AA 6		10/24/2019	GLOBAL AIRCRAFT LEASE	11/21/2019	VARIOUS	355,000	362,556	360,352	362,454		(102)		(102)			(2,102)	(2,102)	6,743	5,171
38141G	WD 2		04/09/2019	GOLDMAN SACHS GROUP	06/28/2019	STATE STREET REPO	1,800,000	1,792,174	1,815,464	1,793,748		1,574		1,574			21,716	21,716	38,140	11,226
389284	AA 8		11/01/2019	GRAY ESCROW INC	11/04/2019	ABN AMRO	100,000	100,243	108,584	100,229		(14)		(14)			8,355	8,355	3,731	2,983
389375	AJ 5		01/15/2019	GRAY TELEVISION INC	03/14/2019	JEFFERIES & CO	3,000	2,915	3,053	2,917		2		2			136	136	31	1
389375	AK 2		11/01/2019	GRAY TELEVISION INC	11/04/2019	VARIOUS	43,000	41,490	44,299	41,515		25		25			2,784	2,784	381	152
40010P	AA 6		11/01/2019	GRUBHUB HLDGS INC	11/04/2019	ABN AMRO	68,000	68,560	63,240	68,560				0			(5,320)	(5,320)	1,517	1,465
40060Q	AA 3		11/01/2019	GTCR AP FINANCE INC	11/12/2019	MORGAN STANLEY	133,000	135,914	135,908	135,896		(18)		(18)			13	13	5,205	4,510
402635	AE 6		01/15/2019	GULFPORT ENERGY CORP	07/01/2019	VARIOUS	14,000	13,720	13,752	13,748		28		28			4	4	618	196
40390D	AA 3		01/16/2019	HLF FING SARL LLC	05/20/2019	BARCLAYS	15,000	15,140	15,131	15,136		(4)		(4)			(5)	(5)	834	459
404119	BQ 1		01/15/2019	HCA INC CALLABLE NOTES	01/17/2019	BANK AMERICA MERRILL	34,000	35,020	35,275	35,018		(2)		(2)			257	257	481	456
404121	AC 9		01/15/2019	HCA INC	06/24/2019	BANK AMERICA MERRILL	62,000	63,860	63,520	63,106		(754)		(754)			413	413	3,481	1,702

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
404121	AD 7 HCA INC.....		01/15/2019	BANK AMERICA MERRILL.....	11/01/2019	VARIOUS.....	33,000	35,558	33,266	34,937		(620)		(620)			(1,672)	(1,672)	2,998	1,045
40537Q	AP 5 HALCON RESOURCES CORP.....		01/15/2019	BANK AMERICA MERRILL.....	05/14/2019	JEFFERIES & CO.....	22,000	18,260	10,010	18,413		153		153			(8,403)	(8,403)	1,118	627
415864	AM 9 HARSCO CORP.....		06/12/2019	BANC OF AMERICA.....	06/13/2019	CANTOR.....	150,000	150,000	153,188	150,000				0			3,188	3,188		
421924	BK 6 HEALTHSOUTH CORP.....		06/20/2019	BANK AMERICA MERRILL.....	11/06/2019	VARIOUS.....	550,000	562,375	556,291	555,434		(6,941)		(6,941)			(1,059)	(1,059)	17,794	4,656
42704L	AA 2 HERC HLDGS INC.....		06/25/2019	VARIOUS.....	11/01/2019	VARIOUS.....	100,000	100,750	100,190	100,727		(23)		(23)			(537)	(537)	1,711	
428040	CG 2 HERTZ CORP.....		01/15/2019	BANK AMERICA MERRILL.....	07/26/2019	BANC OF AMERICA.....	16,000	15,880	16,019	15,911		31		31			109	109	639	7
428040	CT 4 HERTZ CORP.....		03/13/2019	VARIOUS.....	11/25/2019	VARIOUS.....	119,000	120,668	123,724	120,541		(126)		(126)			2,459	2,459	6,499	2,412
428040	CY 3 HERTZ CORP.....		11/06/2019	MORGAN STANLEY.....	11/22/2019	CITIGROUP.....	335,000	340,525	355,938	340,478		(47)		(47)			15,459	15,459	7,625	1,632
428104	AA 1 HESS MIDSTREAM PARTN.....		11/25/2019	JP MORGAN.....	12/03/2019	VARIOUS.....	600,000	600,000	606,563	600,000				0			6,563	6,563		
42829L	AF 1 HEXION INC.....		06/28/2019	VARIOUS.....	08/30/2019	BARCLAYS.....	285,000	285,563	275,913	285,555		(7)		(7)			(9,643)	(9,643)	3,896	16
431475	AD 4 HILL ROM HLDGS INC.....		11/01/2019	VARIOUS.....	11/06/2019	CS FIRST.....	11,000	11,000	11,303	11,000				0			303	303	66	56
436440	AK 7 HOLOGIC INC.....		01/15/2019	BANK AMERICA MERRILL.....	05/03/2019	JEFFERIES & CO.....	4,000	3,880	3,970	3,885		5		5			85	85	98	48
44332P	AD 3 HUB INTL LTD.....		06/18/2019	VARIOUS.....	11/01/2019	VARIOUS.....	355,000	357,963	358,316	357,767		(196)		(196)			549	549	11,603	3,224
45031U	BZ 3 ISTAR INC.....		01/15/2019	BANK AMERICA MERRILL.....	12/17/2019	TENDER EX.....	20,000	19,690	20,650	19,773		83		83			877	877	1,454	373
45031U	CC 3 ISTAR INC.....		06/04/2019	BANK AMERICA MERRILL.....	10/18/2019	ISSUE CALLED at 101.4911.....	306,000	309,557	310,563	308,568		(990)		(990)			(2,568)	(2,568)	12,997	3,221
45031U	CF 6 ISTAR INC.....		11/26/2019	JP MORGAN.....	11/26/2019	JP MORGAN.....	50,000	51,000	51,375	51,000				0			375	375	482	482
451102	BU 0 ICAHN ENTERPRISES LP.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	101,000	101,000	102,641	101,000				0			1,641	1,641	800	733
45824T	AP 0 INTELSAT JACKSON HLDGS LT.....		11/01/2019	VARIOUS.....	11/22/2019	VARIOUS.....	573,000	533,619	527,228	534,282		663		663			(7,054)	(7,054)	8,362	5,992
45824T	AY 1 INTELSAT JACKSON HLD.....		11/01/2019	VARIOUS.....	11/04/2019	VARIOUS.....	236,000	237,548	247,033	237,514		(34)		(34)			9,519	9,519	6,898	6,059
45824T	BA 2 INTELSAT JACKSON HLD.....		11/01/2019	VARIOUS.....	11/04/2019	VARIOUS.....	399,000	396,370	397,185	396,387		17		17			798	798	7,485	5,647
45827A	AD 5 INTELSAT CONNECT FIN.....		04/08/2019	CS FIRST.....	09/19/2019	CITIGROUP.....	400,000	371,000	358,000	373,942		2,942		2,942			(15,942)	(15,942)	29,344	12,066
46284P	AP 9 IRON MTN INC DEL.....		06/20/2019	CITIGROUP.....	09/04/2019	FIRST UNION.....	500,000	508,750	505,250	507,268		(1,482)		(1,482)			(2,018)	(2,018)	16,052	10,302
466112	AP 4 JBS USA LLC / JBS US.....		06/20/2019	FIRST UNION.....	07/24/2019	BARCLAYS.....	250,000	259,063	256,875	258,931		(132)		(132)			(2,056)	(2,056)	7,793	6,487
475795	AC 4 JELD-WEN INC.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	60,000	60,147	59,850	60,147				0			(297)	(297)	1,087	1,048
475795	AD 2 JELD-WEN INC.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	162,000	161,322	159,570	161,324		2		2			(1,754)	(1,754)	3,093	2,984
50077D	AE 4 KRATON POLYMERS LLC.....		07/15/2019	MORGAN STANLEY.....	12/03/2019	VARIOUS.....	75,000	76,125	77,013	75,981		(144)		(144)			1,032	1,032	2,038	29
50168A	AA 8 LABL ESCROW ISSUER L.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	120,000	120,000	121,200	120,000				0			1,200	1,200	4,375	4,200
50168A	AB 6 LABL ESCROW ISSUER L.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	53,000	53,000	55,120	53,000				0			2,120	2,120	1,242	1,193
516806	AD 8 LOREDO PETROLEUM INC.....		01/15/2019	BANK AMERICA MERRILL.....	11/15/2019	MORGAN STANLEY.....	13,000	12,415	12,025	12,565		150		150			(540)	(540)	618	16
526057	BW 3 LENNAR CORP.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	180,000	180,322	193,050	180,322				0			12,728	12,728	3,437	3,315
526057	CD 4 LENNAR CORP.....		01/15/2019	BANK AMERICA MERRILL.....	05/16/2019	MORGAN STANLEY.....	3,000	2,865	3,030	2,869		4		4			161	161	68	21
526057	CR 3 LENNAR CORP.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	15,000	15,425	16,763	15,424		(1)		(1)			1,338	1,338	419	406
526057	CT 9 LENNAR CORP.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	23,000	22,538	25,415	22,539		1		1			2,876	2,876	520	503
527298	BC 6 LEVEL 3 FING INC.....		11/01/2019	VARIOUS.....	11/06/2019	CS FIRST.....	81,000	81,019	81,709	81,008		(11)		(11)			700	700	1,810	596
53219L	AR 0 LIFEPOINT HEALTH INC.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	130,000	130,000	141,500	130,000				0			11,500	11,500	6,229	4,920
53627N	AA 9 LIONS GATE CAPITAL HOLD.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	153,000	153,346	144,968	153,345		(1)		(1)			(8,378)	(8,378)	125	
552704	AD 0 MEG ENERGY CORP.....		04/09/2019	VARIOUS.....	10/21/2019	BARCLAYS.....	354,000	352,888	368,337	352,998		110		110			15,339	15,339	17,769	5,409
552953	BX 8 MGM RESORTS INTERNATIONAL.....		11/01/2019	VARIOUS.....	11/06/2019	GOLDMAN SACHS.....	94,000	95,975	105,750	95,961		(15)		(15)			9,789	9,789	1,073	931
552953	BY 6 MGM RESORTS INTL.....		06/20/2019	CITIGROUP.....	12/18/2019	CORPORATE REORG.....	610,000	637,450	632,173	627,129		(10,321)		(10,321)			(17,129)	(17,129)	51,567	9,493
552953	CA 7 MGM RESORTS INTL.....		11/01/2019	VARIOUS.....	12/18/2019	VARIOUS.....	159,000	161,446	172,748	161,138		(307)		(307)			582	582	16,553	3,366
552953	CE 9 MGM RESORTS INTERNAT.....		01/15/2019	BANK AMERICA MERRILL.....	05/09/2019	JP MORGAN.....	14,000	14,018	14,630	14,017				0			613	613	331	85

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
553283 AB 8	MPH ACQUISITION HOLDINGS		01/15/2019	BANK AMERICA MERRILL	11/01/2019	VARIOUS	25,000	24,625	24,340	24,673		48		48			(333)	(333)	1,633	257
55342U AH 7	MPT OPERATING PARTNER		01/15/2019	VARIOUS	05/02/2019	VARIOUS	267,000	260,321	267,904	260,526		205		205			7,377	7,377	7,287	3,209
575385 AA 7	MASONITE CORP		07/01/2019	VARIOUS	08/10/2019	VARIOUS	229,000	230,533	235,444	230,496		(36)		(36)			(1,100)	(1,100)	11,619	3,841
576485 AE 6	MATADOR RES CO		07/15/2019	FIRST UNION	10/15/2019	MORGAN STANLEY	60,000	60,900	57,525	60,879		(21)		(21)			(3,354)	(3,354)	2,076	1,195
577081 BA 9	MATTEL INC		09/12/2019	VARIOUS	11/19/2019	MORGAN STANLEY	1,100,000	1,044,625	1,106,930	1,058,124		13,499		13,499			48,806	48,806	21,581	8,326
577081 BB 7	MATTEL INC		03/05/2019	MORGAN STANLEY	05/28/2019	BANK AMERICA MERRILL	150,000	148,688	149,438	148,737		49		49			701	701	4,219	1,884
58003X AA 0	MCDERMOTT ESCROW 1 L		07/10/2019	BARCLAYS	09/19/2019	CS FIRST	350,000	334,688	77,000	335,246		558		558			(258,246)	(258,246)	14,668	7,334
58502B AC 0	MEDNAX INC		02/19/2019	JP MORGAN	02/20/2019	BARCLAYS	350,000	349,125	352,625	349,125				0			3,500	3,500	2,248	2,188
588056 AR 2	MERCER INTL		07/01/2019	VARIOUS	10/21/2019	ISSUE CALLED at 103.8750	64,000	64,198	66,328	64,177		(21)		(21)			(174)	(174)	4,314	432
589433 AB 7	MEREDITH CORP		11/01/2019	VARIOUS	11/04/2019	VARIOUS	221,000	225,743	230,835	225,622		(122)		(122)			5,213	5,213	9,018	6,108
59565X AB 6	MIDCONTINENT EXPRESS		02/13/2019	CS FIRST	07/26/2019	WELLS FARGO	500,000	523,750	517,925	521,592		(2,158)		(2,158)			(3,667)	(3,667)	15,755	
615394 AM 5	MOOG INC		12/06/2019	JP MORGAN	12/16/2019	VARIOUS	100,000	100,000	102,000	100,000				0			2,000	2,000	59	
61691P AA 8	MORGAN STAN CAP		01/08/2019	MORGAN STANLEY	09/16/2019	ISSUE CALLED at 100.0000	1,500,000	1,483,125	1,500,000	1,483,856		731		731			16,144	16,144	37,306	3,581
61744Y AJ 7	MORGAN STANLEY		04/09/2019	VARIOUS	06/26/2019	STATE STREET REPO	1,400,000	1,390,139	1,409,264	1,391,713		1,575		1,575			17,551	17,551	30,780	10,699
624758 AE 8	MUELLER WTR PRODS IN		01/15/2019	BANK AMERICA MERRILL	04/23/2019	JEFFERIES & CO	14,000	13,933	14,245	13,935		2		2			310	310	278	81
62539B AA 3	MULTI-COLOR CORP		01/15/2019	BANK AMERICA MERRILL	02/19/2019	BARCLAYS	11,000	9,852	10,533	9,863		11		11			670	670	164	122
62886E AS 7	NCR CORP NEW		06/20/2019	CITIGROUP	11/06/2019	VARIOUS	945,000	980,438	970,455	978,686		(1,752)		(1,752)			(8,231)	(8,231)	16,446	1,506
629377 CH 4	NRG ENERGY INC		01/15/2019	BANK AMERICA MERRILL	03/06/2019	CIT GROUP	5,000	5,221	5,350	5,217		(4)		(4)			133	133	49	7
629377 CC 3	NRG ENERGY INC		07/01/2019	VARIOUS	07/23/2019	GOLDMAN SACHS	85,000	87,025	89,038	87,011		(14)		(14)			2,026	2,026	880	552
63938C AC 2	NAVIENT CORP		11/01/2019	VARIOUS	11/04/2019	ABN AMRO	69,000	68,271	71,261	68,260		(12)		(12)			3,001	3,001	925	512
63938C AD 0	NAVIENT CORP		11/01/2019	VARIOUS	12/03/2019	VARIOUS	121,000	122,871	128,278	122,767		(104)		(104)			5,511	5,511	2,766	2,327
63938C AJ 7	NAVIENT CORPORATION		11/01/2019	VARIOUS	11/04/2019	ABN AMRO	53,000	52,930	55,650	52,930		1		1			2,720	2,720	1,401	1,352
63946B AD 2	NBC UNIVERSAL INC		01/11/2019	BARCLAYS	09/03/2019	ISSUE CALLED at 101.9960	1,000,000	1,026,370	1,019,960	1,013,577		(12,793)		(12,793)			(13,577)	(13,577)	63,306	10,729
64072T AE 5	CSC HOLDINGS LLC		01/09/2019	BANK AMERICA MERRILL	02/19/2019	ISSUE CALLED at 107.5940	655,000	706,968	704,741	705,051		(1,917)		(1,917)			(50,051)	(50,051)	56,004	32,423
64110L AJ 5	NETFLIX INC		11/01/2019	VARIOUS	11/06/2019	JP MORGAN	30,000	30,000	31,875	30,000				0			1,875	1,875	105	73
64110L AS 5	NETFLIX INC		11/01/2019	VARIOUS	11/15/2019	JP MORGAN	208,000	206,576	212,940	206,583		7		7			6,357	6,357	958	451
64110L AV 8	NETFLIX INC		10/22/2019	MORGAN STANLEY	10/23/2019	CITIGROUP	274,000	274,000	275,713	274,000				0			1,713	1,713		
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN		06/04/2019	VARIOUS	11/01/2019	VARIOUS	200,000	198,823	199,634	198,963		140		140			672	672	4,276	1,580
65504L AN 7	NOBLE HOLDINGS INTL LTD		01/16/2019	PERSHING DLJ	09/12/2019	CS FIRST	4,000	3,277	2,725	3,333		55		55			(608)	(608)	305	95
665531 AE 9	NORTHERN OIL & GAS I		07/15/2019	VARIOUS	08/14/2019	BANC OF AMERICA	330,000	344,138	342,375	343,728		(410)		(410)			(1,353)	(1,353)	8,819	5,202
670001 AA 4	NOVELIS CORP		11/01/2019	VARIOUS	11/06/2019	CANTOR	9,600	9,593	10,080	9,593				0			487	487	138	127
670001 AC 0	NOVELIS CORP		01/15/2019	BANK AMERICA MERRILL	07/01/2019	VARIOUS	31,000	29,450	29,648	29,523		73		73			125	125	1,022	344
67020Y AQ 3	NUANCE COMMUNICATIONS CORP		11/01/2019	VARIOUS	11/04/2019	ABN AMRO	90,000	89,327	95,625	89,328		2		2			6,297	6,297	1,983	1,913
67054L AC 1	NUMERICABLE GROUP SA		05/16/2019	MIZUHO	06/10/2019	JP MORGAN	250,000	256,250	257,813	256,196		(54)		(54)			(6,196)	(6,196)	12,760	4,123
674215 AG 3	OASIS PETROLEUM INC		07/01/2019	VARIOUS	10/11/2019	VARIOUS	516,000	504,719	490,228	505,788		1,069		1,069			(15,560)	(15,560)	18,790	10,391
674215 AK 4	OASIS PETE INC NEW		09/18/2019	VARIOUS	11/04/2019	JP MORGAN	150,000	130,200	107,625	130,503		303		303			(22,878)	(22,878)	4,818	3,620
680665 AL 0	OLIN CORP		11/06/2019	VARIOUS	11/18/2019	JP MORGAN	405,000	422,681	424,400	422,637		(45)		(45)			1,763	1,763	7,441	6,650
68555P AA 8	ORBCOMM INC		05/03/2019	CS FIRST	08/27/2019	CS FIRST	100,000	104,125	103,250	103,800		(325)		(325)			(550)	(550)	3,289	800
693522 AG 9	PQ COEP		01/16/2019	BARCLAYS	07/01/2019	VARIOUS	2,000	2,081	2,018	2,065		(16)		(16)			(47)	(47)	85	24
70014L AA 8	PARK AEROSPACE HOLDINGS		01/15/2019	BANK AMERICA MERRILL	06/06/2019	MORGAN STANLEY	5,000	5,069	5,214	5,062		(7)		(7)			152	152	213	111
70014L AC 4	PARK AEROSPACE HOLDINGS		01/15/2019	BANK AMERICA MERRILL	06/06/2019	MORGAN STANLEY	26,000	25,425	26,404	25,476		50		50			928	928	725	397
70014L AD 2	PARK AEROSPACE HOLDINGS		01/15/2019	BANK AMERICA MERRILL	06/24/2019	NATL FINANCIAL SERV	10,000	9,819	10,076	9,855		36		36			221	221	283	123

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
700677 AR 8	PARK OHIO INDS INC-O	11/01/2019	VARIOUS	11/12/2019	FIRST UNION	184,000	184,000	178,020	184,000				0			(5,980)	(5,980)	982	542	
71376L AB 6	PERFORMANCE FOOD GRO	06/20/2019	BARCLAYS	09/16/2019	CS FIRST	315,000	323,663	321,300	322,596		(1,066)		(1,066)			(1,296)	(1,296)	5,149	1,107	
73107G AA 1	POLARIS INTERMEDIATE	07/01/2019	VARIOUS	08/20/2019	VARIOUS	365,000	370,886	319,783	370,712		(175)		(175)			(50,929)	(50,929)	4,956	2,585	
737446 AK 0	POST HLDGS INC	07/01/2019	VARIOUS	07/15/2019	JP MORGAN	225,000	224,777	227,813	224,783		6		6			3,030	3,030	4,750	4,250	
74166M AA 4	PRIME SEC SVCS BORRO	07/01/2019	VARIOUS	09/13/2019	ABN AMRO	95,000	100,170	99,869	99,394		(776)		(776)			475	475	2,978	1,123	
74166M AB 2	PRIME SEC SVCS BORRO	11/06/2019	VARIOUS	12/10/2019	DEUTSCHE BANK	1,143,000	1,156,706	1,194,571	1,155,722		(984)		(984)			38,849	38,849	38,375	13,626	
75281A AS 8	RANGE RESOURCES CORP	01/15/2019	BANK AMERICA MERRILL	08/08/2019	CS FIRST	7,000	6,331	5,513	6,381		50		50			(869)	(869)	253	59	
7524D AP 5	RBS GLOBAL INC	01/15/2019	BANK AMERICA MERRILL	05/20/2019	JP MORGAN	17,000	15,968	16,830	16,011		43		43			819	819	361	74	
75606D AC 5	REALOGY GRP LLC/REAL	11/01/2019	VARIOUS	11/04/2019	ABN AMRO	15,000	14,945	15,131	14,945				0			186	186	339	328	
75606D AG 6	REALOGY GRP LLC/REAL	11/01/2019	VARIOUS	11/04/2019	ABN AMRO	113,000	108,156	110,740	108,163		7		7			2,577	2,577	1,030	883	
76119L AA 9	RESIDEO FDG INC	11/01/2019	VARIOUS	11/14/2019	VARIOUS	497,000	509,682	495,824	509,236		(446)		(446)			(13,412)	(13,412)	23,385	4,513	
761735 AV 1	REYNOLDS GRP ISS/REYNOLD	01/25/2019	JP MORGAN	11/01/2019	VARIOUS	150,000	153,750	151,612	153,049		(701)		(701)			(1,437)	(1,437)	5,542	408	
767754 CH 5	RITE AID CORP	05/06/2019	VARIOUS	09/30/2019	VARIOUS	825,000	708,313	654,813	718,565		10,252		10,252			(63,752)	(63,752)	33,628	13,165	
77714T AB 7	ROSE ROCK MIDSTR/ROS	05/10/2019	BARCLAYS	12/23/2019	CORPORATE REORG	150,000	142,875	154,220	143,718		843		843			6,282	6,282	13,548	4,195	
779382 AR 1	ROWAN COMPANIES	01/15/2019	BANK AMERICA MERRILL	09/12/2019	CS FIRST	13,000	10,433	8,970	10,708		276		276			(1,738)	(1,738)	446	3	
78388J AV 8	SBA COMMUNICATIONS C	01/15/2019	VARIOUS	07/01/2019	VARIOUS	111,000	108,963	107,827	109,119		156		156			(1,293)	(1,293)	4,509	1,949	
78454L AN 0	SM ENERGY CO	01/15/2019	BANK AMERICA MERRILL	04/03/2019	BARCLAYS	10,000	9,825	9,775	9,830		5		5			(55)	(55)	375	229	
78573N AA 0	SABRE GBLB INC	01/15/2019	BANK AMERICA MERRILL	02/19/2019	BANK AMERICA MERRILL	2,000	2,025	2,053	2,024				0			29	29	38	27	
78573N AB 8	SABRE GBLB INC	01/15/2019	BANK AMERICA MERRILL	02/19/2019	JEFFERIES & CO	14,000	14,106	14,382	14,105		(2)		(2)			277	277	196	127	
80874Y AU 4	SGMS ESCROW CORP	11/01/2019	VARIOUS	12/12/2019	VARIOUS	295,000	288,572	302,658	287,765		(807)		(807)			8,993	8,993	24,108	10,587	
81112F AA 9	GRANITE MERGER SUB 2 INC	11/01/2019	VARIOUS	11/06/2019	CITIGROUP	48,000	48,000	47,520	48,000				0			(480)	(480)	1,863	1,760	
83422A AA 1	SOLERA LLC / SOLERA	11/01/2019	VARIOUS	11/04/2019	ABN AMRO	98,000	104,182	102,410	104,166		(16)		(16)			(1,756)	(1,756)	1,858	1,715	
835898 AG 2	SOTHEBYS	06/20/2019	BARCLAYS	10/15/2019	JP MORGAN	245,000	252,963	247,450	252,632		(331)		(331)			(5,182)	(5,182)	3,981	299	
845467 AL 3	SOUTHWESTERN ENERGY	06/20/2019	DEUTSCHE BANK	07/31/2019	MORGAN STANLEY	250,000	235,000	215,625	235,252		252		252			(19,627)	(19,627)	27,513	6,501	
85172F AL 3	SPRINGLEAF FINANCE	01/15/2019	BANK AMERICA MERRILL	11/08/2019	RBC CAP	22,000	21,670	23,430	21,731		61		61			1,699	1,699	1,437	419	
85172F AQ 2	SPRINGLEAF FINANCE	08/14/2019	VARIOUS	10/16/2019	BANC OF AMERICA	350,000	371,500	368,381	371,154		(346)		(346)			(2,774)	(2,774)	8,272	4,071	
852060 AT 9	SPRINT CAPITAL CORP	11/01/2019	VARIOUS	11/04/2019	ABN AMRO	188,000	205,758	232,180	205,747		(11)		(11)			26,433	26,433	2,330	2,102	
85207U AE 5	SPRINT CORP CORPORATE	07/01/2019	VARIOUS	12/12/2019	VARIOUS	665,000	688,438	711,094	686,894		(1,544)		(1,544)			24,199	24,199	22,380	14,373	
85207U AF 2	SPRINT CORP CORPORATE	07/29/2019	VARIOUS	11/01/2019	VARIOUS	379,000	418,100	386,329	415,999		(2,102)		(2,102)			(29,670)	(29,670)	18,478	11,033	
85207U AK 1	SPRINT CORP	07/01/2019	VARIOUS	09/20/2019	CS FIRST	45,000	45,000	50,456	45,000				0			5,456	5,456	1,935	1,144	
855030 AN 2	STAPLES INC	11/01/2019	VARIOUS	11/04/2019	ABN AMRO	83,000	81,140	86,943	81,144		3		3			5,799	5,799	363	277	
855030 AP 7	STAPLES INC	11/01/2019	VARIOUS	11/04/2019	ABN AMRO	98,000	100,453	102,410	100,450		(3)		(3)			1,960	1,960	615	468	
85571B AP 0	STARWOOD PROPERTY TRUST	01/15/2019	BANK AMERICA MERRILL	12/03/2019	MORGAN STANLEY	4,000	3,943	4,025	3,967		24		24			58	58	195	67	
85572N AA 6	STARS GRP HLDG/STARS GRP	11/01/2019	VARIOUS	11/04/2019	VARIOUS	685,000	690,135	712,463	689,772		(363)		(363)			22,691	22,691	21,967	20,962	
858119 AZ 3	STEEL DYNAMICS INC	01/15/2019	BANK AMERICA MERRILL	12/03/2019	CITIGROUP	10,000	10,093	10,188	10,032		(61)		(61)			156	156	598	134	
858912 AF 5	STERICYCLE INC	06/07/2019	BANK OF	06/27/2019	VARIOUS	450,000	467,813	467,813	450,000				0			17,813	17,813	985		
85917N AA 0	STERIGENICS NORDION	01/16/2019	BANK AMERICA MERRILL	12/13/2019	VARIOUS	273,000	265,433	271,125	266,559		1,126		1,126			4,093	4,093	14,105	4,341	
86614R AG 2	SUMMIT MATERIALS LLC	11/01/2019	VARIOUS	11/06/2019	FIRST UNION	682,000	695,274	693,083	690,700		(4,574)		(4,574)			2,382	2,382	32,865	18,247	
871503 AU 2	SYMANTEC CORP	01/15/2019	BANK AMERICA MERRILL	05/10/2019	CITIGROUP	7,000	6,868	6,948	6,875		6		6			73	73	203	89	
87264A AM 7	T MOBILE USA INC	01/25/2019	JP MORGAN	11/01/2019	VARIOUS	255,000	262,331	261,351	261,546		(786)		(786)			(194)	(194)	15,261	6,290	
87264A AQ 8	T MOBILE USA INC	07/25/2019	RBC CAP	11/01/2019	VARIOUS	25,000	26,125	25,916	25,925		(200)		(200)			(9)	(9)	817	433	
87264A AR 6	T-MOBILE USA INC	01/15/2019	BANK AMERICA MERRILL	12/03/2019	CITIGROUP	17,000	16,744	17,510	16,811		67		67			699	699	774	174	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For rei gn	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87422V AF 5	TALEN ENERGY SUPPLY.....		07/01/2019	VARIOUS.....	11/01/2019	VARIOUS.....	700,000	715,034	710,094	714,840		(195)		(195)			(4,746)	(4,746)	11,632	2,983
87470L AE 1	TALLGRASS ENERGY PAR.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	87,000	87,072	85,270	87,065		(7)		(7)			(1,794)	(1,794)	887	451
87612B AP 7	TARGA RES PARTNERS.....		01/15/2019	BANK AMERICA MERRILL.....	06/17/2019	BANK AMERICA MERRILL.....	12,000	11,550	11,910	11,586		36		36			324	324	303	88
87612B BB 7	TARGA RES PARTNERS.....		11/01/2019	VARIOUS.....	11/13/2019	JP MORGAN.....	13,000	12,449	13,220	12,455		6		6			764	764	257	188
87612B BJ 0	TARGA RES PARTNERS.....		01/15/2019	BANK AMERICA MERRILL.....	07/01/2019	VARIOUS.....	9,000	9,007	9,008	9,007				0			1	1	376	135
87612B BK 7	TARGA RES PARTNERS.....		01/15/2019	BANK AMERICA MERRILL.....	07/01/2019	VARIOUS.....	11,000	11,158	11,003	11,151		(7)		(7)			(148)	(148)	326	
87927V AM 0	TELECOM ITALIA CAPITAL.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	413,000	422,802	443,975	422,758		(44)		(44)			21,217	21,217	11,028	6,361
87927V AR 9	TELECOM ITALIA CAP.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	178,000	190,565	208,260	190,561		(4)		(4)			17,699	17,699	3,845	3,667
87927V AV 0	TELECOM ITALIA CAP.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	23,000	22,894	28,233	22,895				0			5,338	5,338	750	725
88033G CS 7	TENET HEALTHCARE CORP.....		11/01/2019	VARIOUS.....	11/06/2019	ABN AMRO.....	122,000	118,687	125,813	118,700		13		13			7,112	7,112	1,771	1,661
88033G CU 2	THC ESCROW CORPORATION.....		09/24/2019	VARIOUS.....	12/17/2019	VARIOUS.....	441,000	448,141	452,182	447,578		(564)		(564)			4,605	4,605	13,592	8,923
88033G CX 6	TENET HEALTHCARE COR.....		01/22/2019	BARCLAYS.....	10/01/2019	CITIGROUP.....	700,000	700,000	720,613	700,000				0			20,613	20,613	25,333	
88033G DC 1	TENET HEALTHCARE COR.....		11/01/2019	VARIOUS.....	11/06/2019	ABN AMRO.....	212,000	212,000	219,420	212,000				0			7,420	7,420	1,961	1,770
88146L AA 1	TERRIER MEDIA BUYER.....		12/12/2019	JP MORGAN.....	12/16/2019	JP MORGAN.....	215,000	215,000	223,869	215,000				0			8,869	8,869	53	
893647 AZ 0	TRANSDIGM INC.....		05/21/2019	USB SECURITIES.....	10/09/2019	VARIOUS.....	450,000	451,125	465,750	451,003		(122)		(122)			14,747	14,747	11,408	650
893800 AA 0	TRANSOCEAN GUARDIAN LTD.....		06/24/2019	MORGAN STANLEY.....	08/15/2019	VARIOUS.....	236,250	241,566	237,363	241,132		(434)		(434)			(3,769)	(3,769)	8,029	6,130
896818 AQ 4	TRIUMPH GROUP INC NE.....		09/09/2019	JP MORGAN.....	09/09/2019	JP MORGAN.....	200,000	200,000	205,500	200,000				0			5,500	5,500		
90331H BE 3	US BANK ASSN CINCINN.....		01/28/2019	USBCORP.....	09/18/2019	BANC OF AMERICA.....	300,000	300,000	300,527	300,000				0			527	527	5,488	
911365 BE 3	UNITED RENTALS NORTH AMERICA.....		06/11/2019	VARIOUS.....	09/17/2019	VARIOUS.....	943,000	927,773	979,563	927,940		167		167			51,623	51,623	29,555	16,831
911365 BK 9	UNITED RENTALS INC.....		06/27/2019	VARIOUS.....	12/09/2019	CITIGROUP.....	598,000	647,252	653,874	642,210		(5,042)		(5,042)			11,664	11,664	18,637	1,871
912909 AM 0	UNITED STATES STL CO.....		01/15/2019	BANK AMERICA MERRILL.....	09/10/2019	CITIGROUP.....	27,000	26,123	25,515	26,194		72		72			(679)	(679)	1,995	784
91336R AA 2	CORPORATE.....		11/01/2019	VARIOUS.....	11/22/2019	VARIOUS.....	703,000	719,034	714,485	711,777		(7,257)		(7,257)			(5,732)	(5,732)	41,522	5,816
91739V AA 6	USIS MERGER SUB INC.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	121,000	120,598	123,723	120,599		1		1			3,124	3,124	116	
91740P AC 2	USA COMPRESSION PART.....		01/23/2019	NOMURA.....	07/01/2019	VARIOUS.....	13,000	13,101	13,002	13,098		(3)		(3)			(96)	(96)	670	283
91911K AD 4	VALEANT PHARMACEUTICALS I.....		01/15/2019	BANK AMERICA MERRILL.....	03/08/2019	ISSUE CALLED at 100.1250.....	17,000	17,021	17,021	17,021		(1)		(1)			(21)	(21)	287	122
91911K AK 8	VALEANT PHARMACEUTICALS.....		07/01/2019	VARIOUS.....	10/03/2019	BANC OF AMERICA.....	85,000	85,254	88,903	85,228		(26)		(26)			3,675	3,675	3,420	1,768
91911K AN 2	VALEANT PHARMACEUTICALS.....		10/09/2019	VARIOUS.....	11/01/2019	BANC OF AMERICA.....	430,000	438,484	441,998	438,196		(288)		(288)			3,802	3,802	10,798	6,233
91911X AW 4	VALEANT PHARMACEUTICALS.....		11/01/2019	VARIOUS.....	12/18/2019	VARIOUS.....	211,000	217,467	240,540	217,069		(398)		(398)			23,471	23,471	13,772	6,800
92047W AC 5	VALVOLINE INC.....		01/15/2019	BANK AMERICA MERRILL.....	11/01/2019	VARIOUS.....	12,000	12,066	11,974	12,052		(14)		(14)			(78)	(78)	524	4
92532W AA 1	VERSUM MATERIALS INC.....		01/16/2019	DEUTSCHE BANK.....	03/11/2019	MIZUHO.....	19,000	19,006	19,879	19,006				0			873	873	517	357
92676X AD 9	VIKING CRUISES LTD.....		11/01/2019	VARIOUS.....	11/06/2019	VARIOUS.....	59,000	56,716	62,533	56,734		17		17			5,799	5,799	1,047	592
92763M AA 3	VIPER ENERGY PARTNER.....		10/10/2019	CS FIRST.....	10/17/2019	CS FIRST.....	370,000	370,000	376,713	370,000				0			6,713	6,713	157	
92840V AA 0	VISTRA OPERATIONS CO.....		11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	121,000	121,124	127,154	121,115		(8)		(8)			6,039	6,039	1,980	1,291
92840V AB 8	VISTRA OPERATIONS CO.....		11/01/2019	VARIOUS.....	11/04/2019	VARIOUS.....	98,000	98,000	102,030	98,000				0			4,030	4,030	1,229	309
92840V AF 9	VISTRA OPERATIONS CO.....		11/01/2019	VARIOUS.....	11/04/2019	VARIOUS.....	1,241,000	1,274,294	1,281,344	1,273,891		(403)		(403)			7,453	7,453	18,410	13,215
928668 AM 4	VOLKSWAGEN GROUP AME.....		01/09/2019	RBC CAP.....	09/18/2019	PERSHING DLJ.....	750,000	738,420	749,865	744,239		5,819		5,819			5,626	5,626	14,900	2,450
92933B AK 0	WMG ACQUISITION CORP.....		07/01/2019	VARIOUS.....	07/19/2019	MORGAN STANLEY.....	30,000	30,495	30,675	30,489		(6)		(6)			186	186	717	625
92933B AP 9	WMG ACQUISITION CORP.....		01/23/2019	VARIOUS.....	04/16/2019	CS FIRST.....	203,000	196,128	208,075	196,353		225		225			11,722	11,722	5,676	2,731
93369K AA 3	WAND MERGER CORP.....		07/01/2019	VARIOUS.....	10/16/2019	CS FIRST.....	378,000	378,550	394,872	378,505		(45)		(45)			16,367	16,367	22,735	13,311
95081Q AK 0	WESCO DISTRIBUTION INC.....		11/01/2019	VARIOUS.....	12/03/2019	VARIOUS.....	147,000	147,377	147,551	147,123		(254)		(254)			428	428	3,664	2,721
958102 AM 7	WESTERN DIGITAL CORP.....		11/01/2019	VARIOUS.....	12/03/2019	VARIOUS.....	58,000	56,676	59,465	56,795		120		120			2,670	2,670	1,236	702
966387 AP 7	WHITING PETE CORP NE.....		07/01/2019	VARIOUS.....	09/04/2019	VARIOUS.....	165,000	163,964	145,025	164,026		62		62			(19,001)	(19,001)	4,360	2,634

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
966387	BG 6		07/01/2019	WHITTING PETROLEUM CORP	08/07/2019	CS FIRST	50,000	49,840	39,250	49,844				4			(10,594)	(10,594)	1,877	1,527
96926J	AC 1		02/28/2019	WILLIAM CARTER CO	07/25/2019	VARIOUS	450,000	452,625	463,429	452,555		(70)		(70)			10,874	10,874	7,449	
96950G	AB 8		05/09/2019	WILLIAMS SCOTSMAN IN	08/12/2019	JEFFERIES & CO	250,000	247,125	258,750	247,401		276		276			11,349	11,349	8,546	1,308
98212B	AE 3		11/01/2019	WPX ENERGY INC	11/04/2019	ABN AMRO	58,000	56,279	58,484	56,316		38		38			2,168	2,168	1,001	511
98212B	AG 8		11/01/2019	WPX ENERGY INC	11/04/2019	VARIOUS	131,000	132,480	146,720	132,240		(241)		(241)			14,480	14,480	4,124	2,981
98212B	AH 6		01/15/2019	WPX ENERGY INC	07/07/2019	BARCLAYS	13,000	12,675	13,179	12,687		12		12			492	492	328	96
98311A	AA 3		11/01/2019	WYNDHAM HOTELS & RESORTS	11/04/2019	ABN AMRO	142,000	142,000	150,165	142,000				0			8,165	8,165	445	339
983130	AX 3		06/20/2019	WYNN LAS VEGAS LLC	07/01/2019	JP MORGAN	350,000	351,750	350,900	351,747		(3)		(3)			(847)	(847)	2,372	1,991
98313R	AE 6		12/10/2019	WYNN MACAU LTD	12/17/2019	VARIOUS	505,000	505,000	509,406	505,000				0			4,406	4,406	28	
983793	AG 5		02/19/2019	XPO LOGISTICS INC	05/31/2019	USB SECURITIES	850,000	850,000	879,080	850,000				0			29,080	29,080	14,965	
984121	CQ 4		11/01/2019	XEROX CORP	11/05/2019	VARIOUS	285,000	270,876	281,507	272,004		1,128		1,128			9,503	9,503	7,402	2,811
984245	AM 2		04/25/2019	YPF SOCIEDAD ANONIMA	08/15/2019	VARIOUS	1,100,000	1,080,750	976,100	1,083,779		3,029		3,029			(107,679)	(107,679)	37,282	5,525
989194	AM 7		11/01/2019	ZAYO GROUP LLC/ZAYO	11/04/2019	ABN AMRO	38,000	38,339	39,045	38,338		(1)		(1)			707	707	222	190
989194	AP 0		11/01/2019	ZAYO GROUP LLC/ZAYO	11/04/2019	ABN AMRO	130,000	128,854	132,600	128,857		3		3			3,743	3,743	2,305	2,201
BL2618	39 7		03/29/2019	ARBY'S RESTAURANT	06/04/2019	VARIOUS	1,348,929	1,327,634	1,331,643	1,328,359		725		725			3,284	3,284	13,502	
071734	AC 1		07/01/2019	BAUSCH HEALTH CO	10/09/2019	VARIOUS	260,000	260,000	274,100	260,000				0			14,100	14,100	7,523	1,083
097751	AY 7		11/01/2019	BOMBARDIER INC	11/04/2019	BARCLAYS	115,000	116,147	115,000	116,140		(6)		(6)			(1,140)	(1,140)	937	845
097751	BT 9		11/01/2019	BOMBARDIER INC	11/04/2019	VARIOUS	67,000	65,669	66,575	65,693		24		24			882	882	512	356
097751	BT 7		11/01/2019	BOMBARDIER INC	11/04/2019	JP MORGAN	220,000	218,167	216,401	218,169		2		2			(1,768)	(1,768)	5,670	4,921
29359N	AA 3		11/01/2019	ENSIGN DRILLING INC	11/06/2019	RBC CAP	38,000	37,992	33,250	37,992				0			(4,742)	(4,742)	225	156
31430W	AA 2		04/09/2019	FED DES CAISSES	10/09/2019	T D SECURITIES	3,000,000	2,989,230	3,004,380	2,991,121		1,891		1,891			13,259	13,259	46,145	14,436
36168Q	AC 8		06/20/2019	GFL ENVIRONMENTAL INC	12/09/2019	BARCLAYS	95,000	95,713	96,425	95,545		(167)		(167)			880	880	3,266	787
36168Q	AD 6		06/20/2019	GFL ENVIRONMENTAL INC	12/10/2019	BARCLAYS	100,000	99,000	101,250	99,124		124		124			2,126	2,126	4,195	1,687
36168Q	AE 4		04/17/2019	GFL ENVIRONMENTAL INC	11/01/2019	VARIOUS	60,000	61,050	60,112	61,002		(48)		(48)			(890)	(890)	2,663	
380355	AB 3		10/24/2019	GOEASY LTD	11/27/2019	CORPORATE REORG	1,365,000	1,432,127	1,418,754	1,424,032		(8,095)		(8,095)			(59,032)	(59,032)	115,264	36,712
438121	AN 5		04/09/2019	HONDA CANADA FIN	10/09/2019	CIBC WORLD MKTS	10,000,000	9,993,350	10,087,500	9,994,337		987		987			93,163	93,163	154,653	28,150
443628	AF 9		07/01/2019	HUDBAY MINERALS INC	07/24/2019	VARIOUS	265,000	271,084	272,950	270,987		(96)		(96)			1,963	1,963	10,193	8,859
575385	AB 5		01/15/2019	MASONITE INTL CORP	04/10/2019	JEFFERIES & CO	5,000	4,888	5,119	4,891		3		3			228	228	180	117
68245X	AC 3		01/15/2019	1011778 B.C. UNLIMIT	03/25/2019	JP MORGAN	10,000	9,631	9,925	9,642		12		12			283	283	83	2
683715	AB 2		01/15/2019	OPEN TEXT CORP	01/28/2019	BANK AMERICA MERRILL	10,000	10,250	10,250	10,249		(1)		(1)			1	1	96	75
69867D	AA 6		03/18/2019	PANTHER BG AGGREGATO	10/09/2019	JP MORGAN	200,000	200,000	208,500	200,000				0			8,500	8,500	6,597	
878742	AS 4		01/15/2019	TECK RESOURCES LTD	03/07/2019	BANK AMERICA MERRILL	11,000	10,780	11,028	10,781		1		1			246	246	378	279
87952V	AM 8		09/27/2019	TELESAT CDA / TELESA	11/20/2019	JP MORGAN	100,000	100,000	103,506	100,000				0			3,506	3,506	683	
891145	T7 9		04/08/2019	TORONTO DOMINION BK ONT	10/09/2019	SCOTIA MCLEOD	3,000,000	3,128,100	3,152,550	3,116,599		(11,501)		(11,501)			35,951	35,951	69,337	20,151
91831A	AE 7		02/22/2019	VRX ESCROW CORP	10/18/2019	VARIOUS	922,000	896,565	936,990	899,258		2,693		2,693			37,733	37,733	31,505	12,340
91911K	AB 2		07/01/2019	VALEANT PHARMACEUTIC	07/16/2019	BANC OF AMERICA	80,000	77,365	80,700	77,398		32		32			3,302	3,302	1,674	1,467
06738E	AP 0		02/21/2019	BARCLAYS PLC	06/10/2019	CITIGROUP	705,000	704,351	733,686	704,429		78		78			29,257	29,257	21,385	10,489
21685W	BT 3		01/11/2019	COOPERATIVE CENTRAL	09/18/2019	CITIGROUP	1,000,000	1,025,300	1,031,020	1,016,812		(8,488)		(8,488)			14,208	14,208	31,125	500
29273D	AA 8		06/20/2019	ENDO DESIGNATED ACT	09/09/2019	BANC OF AMERICA	500,000	483,750	443,750	484,341		591		591			(40,591)	(40,591)	11,913	5,630
404280	BR 9		02/08/2019	HSBC HLDGS PLC	09/30/2019	MORGAN STANLEY	1,000,000	992,150	1,003,965	993,137		987		987			10,828	10,828	31,224	8,594
44963B	AE 8		09/18/2019	SCHAEFFLER VERWALTUN	11/01/2019	VARIOUS	200,000	202,750	202,699	202,699		(51)		(51)				0	4,833	3,467

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
81725W	AJ 2 SENSATA TECH BV.....	D	11/01/2019	VARIOUS.....	11/04/2019	ABN AMRO.....	23,000	22,881	24,840	22,881				0			1,959	1,959	112	96	
88167A	AC 5 TEVA PHARMACEUTICAL.....	D	01/25/2019	MORGAN STANLEY.....	10/22/2019	JP MORGAN.....	250,000	234,375	238,125	238,833		4,458		4,458			(708)	(708)	4,171	122	
90261X	GD 8 UBS AG STAMFORD BRH.....	D	02/08/2019	VARIOUS.....	09/18/2019	JP MORGAN.....	1,400,000	1,435,778	1,433,684	1,420,626		(15,152)		(15,152)			13,058	13,058	67,221	22,235	
904678	AQ 2 UNICREDIT SPA.....	D	03/26/2019	BANK AMERICA MERRILL.....	08/20/2019	HSBC.....	625,000	625,000	675,921	625,000				0			50,921	50,921	17,673	11,478	
92769X	AL 9 VIRGIN MEDIA SECD FI.....	D	06/20/2019	GOLDMAN SACHS.....	10/18/2019	ISSUE CALLED at 103.3172.....	495,000	506,138	511,420	505,229		(908)		(908)			(10,229)	(10,229)	36,120	7,036	
947075	AN 7 WEATHERFORD INTL LTD.....	D	02/04/2019	BANK AMERICA MERRILL.....	05/13/2019	VARIOUS.....	150,000	104,816	87,000	106,396		1,581		1,581			(19,396)	(19,396)	7,406		
3899999	Total - Bonds - Industrial and Miscellaneous.....							112,049,779	111,957,206	112,812,389	111,904,449	0	(52,747)	0	(52,747)	0	0	578,398	578,398	3,347,411	1,229,156
Bonds - SVO Identified Funds																					
464288	51 3 ISHARES IBOX HIGH YIELD CORP.....		07/01/2019	VARIOUS.....	08/05/2019	VARIOUS.....	346,600,000	29,826,689	29,973,994	29,826,689				0			147,305	147,305	198,034		
8099999	Total - Bonds - SVO Identified Funds.....							XXX	29,826,689	29,973,994	29,826,689	0	0	0	0	0	0	147,305	147,305	198,034	0
Bonds - Unaffiliated Bank Loans																					
BL2397	98 4 STERIGENICS INTL INC.....		03/29/2019	GOLDMAN SACHS.....	06/04/2019	VARIOUS.....	1,423,727	1,399,344	1,405,062	1,400,812		1,468		1,468			4,251	4,251	12,920		
BL2414	59 9 MOHEGAN TRIBAL GAMING.....		03/29/2019	GOLDMAN SACHS.....	03/29/2019	GOLDMAN SACHS.....	418,900	395,861	395,915	395,861				0			55	55	6,396		
BL2499	38 4 FLEX ACQUISITION CO INC.....		02/19/2019	GOLDMAN SACHS.....	05/06/2019	VARIOUS.....	500,000	491,875	492,584	492,230		355		355			355	355	10,074		
BL2562	96 7 MITCHELL INTERNATIONAL.....		02/20/2019	GOLDMAN SACHS.....	11/26/2019	VARIOUS.....	250,000	241,875	240,287	243,042		1,167		1,167			(2,755)	(2,755)	1,986		
BL2604	72 8 MCDERMOTT INTERNATIONAL.....		09/18/2019	JP MORGAN.....	09/19/2019	J P MORGAN.....	250,000	189,375	189,375	189,453		78		78			(78)	(78)	5,364		
BL2636	86 0 CHARTER NEX US INC.....		03/29/2019	GOLDMAN SACHS.....	07/02/2019	VARIOUS.....	1,248,413	1,217,203	1,221,129	1,218,314		1,110		1,110			2,816	2,816	9,564		
BL2642	70 2 SABRE GLBL INC.....		03/29/2019	GOLDMAN SACHS.....	04/15/2019	VARIOUS.....	1,298,926	1,289,747	1,295,739	1,289,932		185		185			5,807	5,807	5,364		
BL2687	21 0 BROOKFIELD PROPERTIES.....		09/24/2019	JP MORGAN.....	12/10/2019	VARIOUS.....	1,423,299	1,387,479	1,402,392	1,389,363		1,884		1,884			13,029	13,029	17,009		
BL2697	52 4 ION TRADING FINANCE LTD.....		04/23/2019	GOLDMAN SACHS.....	06/13/2019	VARIOUS.....	550,000	540,375	534,188	540,591		216		216			(6,404)	(6,404)	5,952		
BL2714	43 6 SEVERIN ACQUISITION.....		02/19/2019	GOLDMAN SACHS.....	05/15/2019	VARIOUS.....	925,000	904,906	914,216	905,654		747		747			8,563	8,563	11,595		
BL2725	04 4 FLEX ACQUISITION CO INC.....		02/19/2019	GOLDMAN SACHS.....	05/06/2019	VARIOUS.....	450,000	443,813	443,882	444,020		207		207			(138)	(138)	4,180		
BL2849	31 5 COMMScope INC.....		02/07/2019	GOLDMAN SACHS.....	03/28/2019	VARIOUS.....	575,000	569,250	575,000	569,366		116		116			5,634	5,634	2,291		
8299999	Total - Bonds - Unaffiliated Bank Loans.....							9,313,265	9,071,103	9,109,769	9,078,638	0	7,533	0	7,533	0	0	31,135	31,135	87,331	0
8399998	Total - Bonds.....							986,108,044	1,122,840,662	1,127,825,536	1,122,057,259	0	(783,394)	0	(783,394)	0	0	5,441,607	5,441,607	11,584,186	6,622,164
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00130H	10 5 AES CORP.....		07/22/2019	MORGAN STANLEY.....	08/20/2019	BANC OF AMERICA.....	1,018,000	17,806	15,430	17,806				0			(2,376)	(2,376)	139		
00206R	10 2 AT&T INC.....		09/05/2019	COWEN.....	12/09/2019	COWEN.....	14,400,000	517,984	547,729	517,984				0			29,745	29,745	7,344		
002824	10 0 ABBOTT LABS.....		09/05/2019	COWEN.....	12/09/2019	COWEN.....	3,500,000	301,127	293,530	301,127				0			(7,597)	(7,597)	1,120		
00287Y	10 9 ABBVIE INC.....		06/26/2019	CHASE.....	12/09/2019	COWEN.....	210,000,000	14,226,366	18,151,499	14,226,366				0			3,925,133	3,925,133	449,400		
003654	10 0 ABIOMED INC.....		08/20/2019	VARIOUS.....	11/20/2019	JEFFERIES & CO.....	186,000	38,578	34,446	38,578				0			(4,132)	(4,132)			
00507V	10 9 ACTIVISION INC.....		07/18/2019	VARIOUS.....	11/18/2019	VARIOUS.....	4,999,000	236,130	270,787	236,130				0			34,658	34,658			
00724F	10 1 ADOBE SYS INC.....		09/19/2019	VARIOUS.....	12/09/2019	VARIOUS.....	21,792,000	6,100,188	6,667,784	6,100,188				0			567,597	567,597			
00751Y	10 6 ADVANCE AUTO PARTS.....		06/27/2019	SANFORD BERNST.....	09/19/2019	VARIOUS.....	132,000	20,027	20,289	20,027				0			262	262	8		
00825U	10 8 AFFILIATED MANAGERS GROUP.....		06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	344,000	31,448	29,918	31,448				0			(1,531)	(1,531)			
00846U	10 1 AGILENT TECHNOLOGIES INC.....		08/20/2019	BANC OF AMERICA.....	12/11/2019	BANC OF AMERICA.....	786,000	56,473	65,215	56,473				0			8,742	8,742	129		
015351	10 9 ALEXION PHARMACEUTICALS I.....		07/24/2019	EVERCORE.....	12/09/2019	COWEN.....	28,000,000	3,446,374	3,149,305	3,446,374				0			(297,070)	(297,070)			
016255	10 1 ALIGN TECHNOLOGY INC.....		08/29/2019	VARIOUS.....	11/05/2019	COWEN.....	71,000,000	17,057,683	20,040,402	17,057,683				0			2,982,719	2,982,719			
02079K	10 7 ALPHABET INC.....		09/19/2019	VARIOUS.....	10/28/2019	VARIOUS.....	1,106,000	1,339,455	1,431,496	1,339,455				0			92,041	92,041			
02209S	10 3 ALTRIA GROUP INC.....		07/18/2019	VARIOUS.....	12/09/2019	VARIOUS.....	260,650,000	12,413,175	13,135,190	12,413,175				0			722,015	722,015	615,164		
023135	10 6 AMAZON COM INC.....		09/05/2019	COWEN.....	12/09/2019	COWEN.....	800,000	1,471,511	1,399,577	1,471,511				0			(71,934)	(71,934)			
031100	10 0 AMETEK INC.....		08/20/2019	BANC OF AMERICA.....	12/11/2019	VARIOUS.....	2,204,000	190,769	215,159	190,769				0			24,390	24,390	385		

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
032654 10 5	ANALOG DEVICES.....		06/27/2019	SANFORD BERNST.....	12/11/2019	VARIOUS.....	5,136,000	579,598	589,065	579,598				0			9,467	9,467	2,092	
03748R 75 4	APARTMENT INV&MGMT.....		06/27/2019	SANFORD BERNST.....	10/24/2019	ABN AMRO.....	6,422,000	319,430	349,502	319,430				0			30,071	30,071	2,505	
037833 10 0	APPLE COMPUTER.....		09/05/2019	COWEN.....	09/25/2019	SANFORD BERNST.....	8,800,000	1,875,684	1,937,109	1,875,684				0			61,425	61,425		
039483 10 2	ARCHER DANIELS MIDLD.....		06/27/2019	SANFORD BERNST.....	08/20/2019	BANC OF AMERICA.....	4,337,000	175,995	162,767	175,995				0			(13,229)	(13,229)		
049164 20 5	ATLAS AIR WORLDWIDE HLDGS.....		07/31/2019	VARIOUS.....	10/14/2019	VARIOUS.....	4,587,000	190,878	98,791	190,878				0			(92,087)	(92,087)		
053332 10 2	AUTOZONE INC.....		10/24/2019	ABN AMRO.....	11/18/2019	JEFFERIES & CO.....	85,000	95,274	100,287	95,274				0			5,013	5,013		
053611 10 9	VERY DENNISON CORP.....		06/27/2019	SANFORD BERNST.....	09/19/2019	IMPACT SECURITI.....	1,448,000	163,682	164,717	163,682				0			1,035	1,035	840	
060505 10 4	BANKAMERICA CORP NEW.....		09/05/2019	COWEN.....	12/09/2019	COWEN.....	18,900,000	534,628	633,279	534,628				0			98,651	98,651		
084670 70 2	BERKSHIRE HATHAWAY INC DE.....		09/05/2019	COWEN.....	10/23/2019	COWEN.....	3,000,000	613,835	631,048	613,835				0			17,214	17,214		
08579X 10 1	BERRY PETE CO.....		03/05/2019	VARIOUS.....	03/11/2019	VARIOUS.....	65,567,000		1,235,056					0			1,235,056	1,235,056	7,350	
094235 10 8	BLOOMIN BRANDS INC.....		11/05/2019	VARIOUS.....	11/22/2019	VARIOUS.....	3,618,000	73,968	82,942	73,968				0			8,974	8,974	362	
097023 10 5	BOEING CO.....		11/18/2019	VARIOUS.....	12/11/2019	VARIOUS.....	4,201,000	1,526,192	1,500,838	1,526,192				0			(25,354)	(25,354)	12,560	
09857L 10 8	BOOKING HOLDINGS INC.....		10/24/2019	VARIOUS.....	12/09/2019	VARIOUS.....	214,000	428,247	408,243	428,247				0			(20,005)	(20,005)		
101137 10 7	BOSTON SCIENTIFIC CORP.....		06/27/2019	SANFORD BERNST.....	10/24/2019	ABN AMRO.....	2,514,000	105,437	101,341	105,437				0			(4,096)	(4,096)		
110122 15 7	BRISTOL MYERS SQUIBB CVR.....		11/21/2019	SPINOFF.....	11/21/2019	SPINOFF.....	2,848,000		5,838					0			5,838	5,838		
11135F 10 1	BROADCOM LTD.....		09/05/2019	COWEN.....	12/12/2019	SANFORD BERNST.....	1,500,000	437,333	486,374	437,333				0			49,041	49,041	3,975	
124857 20 2	CBS CORP NEW.....		06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	283,000	13,819	14,667	13,819				0			848	848		
125523 10 0	CIGNA CORP.....		06/27/2019	SANFORD BERNST.....	12/11/2019	VARIOUS.....	1,817,000	286,904	347,154	286,904				0			60,250	60,250		
126650 10 0	CVS CORP.....		01/28/2019	VARIOUS.....	05/22/2019	EVERCORE.....	135,000,000	9,041,009	7,242,708	9,041,009				0			(1,798,301)	(1,798,301)	111,500	
134429 10 9	CAMPBELL SOUP CO.....		07/18/2019	MORGAN STANLEY.....	10/24/2019	VARIOUS.....	5,527,000	230,137	259,270	230,137				0			29,133	29,133	1,643	
14149Y 10 8	CARDINAL HEALTH INC.....		06/27/2019	SANFORD BERNST.....	09/19/2019	VARIOUS.....	6,084,000	283,636	275,126	283,636				0			(8,510)	(8,510)		
150870 10 3	CELANESE CORP.....		06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	2,757,000	292,656	292,745	292,656				0			89	89		
151020 10 4	CELGENE CORP.....		10/24/2019	VARIOUS.....	11/21/2019	SPINOFF.....	2,848,000	265,509	283,665	265,509				0			18,156	18,156		
15189T 10 7	CENTERPOINT ENERGY.....		06/27/2019	SANFORD BERNST.....	08/20/2019	VARIOUS.....	7,895,000	225,165	219,471	225,165				0			(5,694)	(5,694)	2,270	
169656 10 5	CHIPOTLE MEXICAN GRILL IN.....		07/18/2019	MORGAN STANLEY.....	11/18/2019	JEFFERIES & CO.....	9,000	6,779	6,926	6,779				0			147	147		
17275R 10 2	CISCO SYSTEMS INC.....		09/05/2019	COWEN.....	12/09/2019	COWEN.....	8,500,000	412,877	373,121	412,877				0			(39,756)	(39,756)	2,975	
177376 10 0	CITRIX SYSTEMS INC.....		07/18/2019	VARIOUS.....	11/18/2019	VARIOUS.....	4,492,000	442,536	438,925	442,536				0			(3,611)	(3,611)	1,318	
191216 10 0	COCA COLA CO.....		09/05/2019	COWEN.....	12/09/2019	COWEN.....	10,300,000	568,982	556,884	568,982				0			(12,099)	(12,099)	8,240	
192446 10 2	COGNIZANT TECHNOLOGY SOLU.....		09/05/2019	COWEN.....	12/09/2019	COWEN.....	6,600,000	423,705	408,383	423,705				0			(15,322)	(15,322)	1,320	
20030N 10 1	COMCAST CORP CL A.....		09/05/2019	COWEN.....	10/23/2019	COWEN.....	12,100,000	561,384	550,991	561,384				0			(10,393)	(10,393)	2,541	
222795 10 6	COUSINS PPTYS INC.....		04/29/2019	VARIOUS.....	06/17/2019	SPINOFF.....	85,702,000	810,842	810,842	810,842				0					0	4,425
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		02/27/2019	SANFORD BERNST.....	06/05/2019	VARIOUS.....	6,019,000	92,832	112,028	92,832				0			19,195	19,195	662	
23355L 10 6	DXC TECHNOLOGY CO.....		06/27/2019	SANFORD BERNST.....	11/18/2019	VARIOUS.....	2,617,000	140,821	94,579	140,821				0			(46,242)	(46,242)	430	
235851 10 2	DANAHER CORP.....		11/18/2019	JEFFERIES & CO.....	12/11/2019	BANC OF AMERICA.....	701,000	98,734	104,223	98,734				0			5,489	5,489		
25179M 10 3	DEVON ENERGY CORP NEW.....		06/27/2019	SANFORD BERNST.....	11/18/2019	JEFFERIES & CO.....	395,000	11,182	8,575	11,182				0			(2,608)	(2,608)	36	
260557 10 3	DOW INC.....		04/04/2019	SPINOFF.....	06/04/2019	VARIOUS.....	146,900,000	9,819,815	7,283,084	9,819,815				0			(2,536,731)	(2,536,731)	102,830	
26614N 10 2	DUPONT DE NEMOURS INC.....		06/03/2019	SPINOFF.....	12/09/2019	VARIOUS.....	347,746,660	25,772,201	22,198,825	25,772,201				0			(3,573,376)	(3,573,376)	208,648	
281020 10 7	EDISON INTL.....		06/27/2019	SANFORD BERNST.....	07/18/2019	VARIOUS.....	1,565,000	101,928	109,712	101,928				0			7,783	7,783	959	
28176E 10 8	EDWARDS LIFESCIENCES COP.....		07/18/2019	MORGAN STANLEY.....	10/24/2019	VARIOUS.....	120,000	22,861	26,404	22,861				0			3,543	3,543		
291011 10 4	EMERSON ELEC CO.....		06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	3,989,000	263,713	256,193	263,713				0			(7,520)	(7,520)		
29364G 10 3	ENTERGY CORP NEW.....		06/27/2019	SANFORD BERNST.....	12/11/2019	VARIOUS.....	7,424,000	754,798	854,427	754,798				0			99,628	99,628	9,341	
29444U 70 0	EQUINIX INC.....		08/20/2019	BANC OF AMERICA.....	10/24/2019	ABN AMRO.....	206,000	113,459	116,134	113,459				0			2,675	2,675		

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
30063P 10 5	EXACT SCIENCES CORP.....	10/14/2019	VARIOUS.....	12/09/2019	COWEN.....	122,000.000	11,354,214	10,270,662	11,354,214				0			(1,083,552)	(1,083,552)			
30212P 30 3	EXPEDIA GROUP INC.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	2,663.000	346,589	361,881	346,589				0			15,291	15,291			
302130 10 9	EXPEDITORS INTL WASH INC.....	06/27/2019	SANFORD BERNST.....	08/20/2019	BANC OF AMERICA.....	1,331.000	99,492	94,117	99,492				0			(5,375)	(5,375)			
30231G 10 2	EXXON MOBIL CORPORATION.....	09/05/2019	COWEN.....	12/09/2019	COWEN.....	10,700.000	753,214	745,320	753,214				0			(7,894)	(7,894)	9,309		
315616 10 2	F5 NETWORK INC. COM.....	06/27/2019	SANFORD BERNST.....	08/20/2019	BANC OF AMERICA.....	822.000	117,595	104,824	117,595				0			(12,771)	(12,771)			
337932 10 7	FIRSTENERGY CORP.....	06/27/2019	SANFORD BERNST.....	12/11/2019	VARIOUS.....	12,688.000	539,494	602,727	539,494				0			63,233	63,233	9,643		
344849 10 4	FOOT LCOKER INC.....	06/27/2019	SANFORD BERNST.....	08/20/2019	BANC OF AMERICA.....	983.000	40,431	38,734	40,431				0			(1,696)	(1,696)		374	
34959J 10 8	FORTIVE CORP.....	08/20/2019	BANC OF AMERICA.....	12/11/2019	BANC OF AMERICA.....	3,775.000	264,409	282,286	264,409				0			17,877	17,877		264	
35137L 10 5	FOX CORP CLASS A.....	04/29/2019	VARIOUS.....	12/09/2019	COWEN.....	587,966.000	25,223,692	20,941,445	25,223,692				0			(4,282,247)	(4,282,247)	270,464		
366651 10 7	GARTNER GROUP INC. - CL A.....	06/27/2019	SANFORD BERNST.....	09/19/2019	IMPACT SECURITI.....	225.000	35,771	31,300	35,771				0			(4,470)	(4,470)			
37045V 10 0	GENERAL MOTORS.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	2,994.000	114,760	116,862	114,760				0			2,102	2,102			
375558 10 3	GILEAD SCIENCES.....	02/06/2019	VARIOUS.....	12/09/2019	COWEN.....	150,000.000	10,295,585	10,038,917	10,295,585				0			(256,668)	(256,668)	283,500		
37959E 10 2	GLOBE LIFE INC.....	06/27/2019	SANFORD BERNST.....	10/24/2019	VARIOUS.....	3,085.000	272,868	271,351	272,868				0			(1,517)	(1,517)		593	
38141G 10 4	GOLDMAN SACHS GROUP INC.....	09/05/2019	COWEN.....	12/03/2019	COWEN.....	2,500.000	518,306	527,453	518,306				0			9,148	9,148			
384802 10 4	GRAINGER W W INC.....	07/18/2019	VARIOUS.....	08/20/2019	VARIOUS.....	1,716.000	456,779	470,652	456,779				0			13,873	13,873	2,471		
418056 10 7	HASBRO INC.....	09/19/2019	IMPACT SECURITI.....	12/11/2019	BANC OF AMERICA.....	1,096.000	132,435	109,984	132,435				0			(22,452)	(22,452)		745	
437076 10 2	HOME DEPOT INC.....	09/05/2019	COWEN.....	12/09/2019	COWEN.....	2,600.000	594,203	562,960	594,203				0			(31,244)	(31,244)	3,536		
438516 10 6	HONEYWELL INTL INC.....	09/05/2019	COWEN.....	12/09/2019	COWEN.....	2,200.000	375,938	383,865	375,938				0			7,927	7,927	1,980		
446413 10 6	HUNTINGTON INGALLS INDS I.....	09/19/2019	VARIOUS.....	11/18/2019	VARIOUS.....	1,304.000	290,869	307,268	290,869				0			16,400	16,400			
45168D 10 4	IDEXX LABS CORP.....	08/20/2019	BANC OF AMERICA.....	11/18/2019	JEFFERIES & CO.....	196.000	55,280	50,935	55,280				0			(4,345)	(4,345)			
452308 10 9	ILLINOIS TOOL WKS INC.....	06/27/2019	SANFORD BERNST.....	11/18/2019	JEFFERIES & CO.....	114.000	16,996	19,920	16,996				0			2,924	2,924	122		
452327 10 9	ILLUMINA INC.....	11/18/2019	VARIOUS.....	12/11/2019	VARIOUS.....	526.000	169,143	164,162	169,143				0			(4,981)	(4,981)			
457187 10 2	INGREDION INCORPRTD.....	01/30/2019	SANFORD BERNST.....	07/17/2019	VARIOUS.....	910.000	90,337	72,398	90,337				0			(17,939)	(17,939)	1,055		
460146 10 3	INTERNATIONAL PAPER CO.....	06/27/2019	SANFORD BERNST.....	08/20/2019	VARIOUS.....	3,620.000	155,407	140,793	155,407				0			(14,613)	(14,613)	1,810		
460690 10 0	INTERPUBLIC GROUP COS INC.....	08/20/2019	BANC OF AMERICA.....	11/18/2019	JEFFERIES & CO.....	2,997.000	61,242	66,582	61,242				0			5,340	5,340	704		
46120E 60 2	INTUITIVE SURGICAL INC.....	08/20/2019	BANC OF AMERICA.....	11/18/2019	VARIOUS.....	235.000	116,549	133,737	116,549				0			17,189	17,189			
46625H 10 0	JP MORGAN CHASE & CO.....	09/05/2019	COWEN.....	10/15/2019	VARIOUS.....	9,000.000	1,013,351	1,087,589	1,013,351				0			74,238	74,238	8,100		
47233W 10 9	JEFFERIES FINANCIAL.....	07/18/2019	MORGAN STANLEY.....	10/28/2019	VARIOUS.....	2,598.000	54,839	52,547	54,839				0			(2,292)	(2,292)	325		
48203R 10 4	JUNIPER NETWORKS COM.....	06/27/2019	SANFORD BERNST.....	08/20/2019	BANC OF AMERICA.....	1,206.000	32,393	28,534	32,393				0			(3,859)	(3,859)			
485170 30 2	KANSAS CITY SOUTHERN.....	06/27/2019	SANFORD BERNST.....	09/19/2019	VARIOUS.....	803.000	96,986	106,671	96,986				0			9,685	9,685	289		
487836 10 8	KELLOGG CO.....	07/18/2019	MORGAN STANLEY.....	08/20/2019	BANC OF AMERICA.....	3,677.000	208,903	232,299	208,903				0			23,397	23,397			
49446R 10 9	KIMCO REALTY CORP.....	06/27/2019	SANFORD BERNST.....	10/24/2019	ABN AMRO.....	9,287.000	170,974	196,221	170,974				0			25,247	25,247	5,201		
49456B 10 1	KINDER MORGAN INC.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	14,716.000	300,501	298,593	300,501				0			(1,908)	(1,908)			
500255 10 4	KOHL'S CORP.....	06/27/2019	SANFORD BERNST.....	08/20/2019	BANC OF AMERICA.....	323.000	15,126	15,266	15,126				0			140	140			
500754 10 6	KRAFT HEINZ CO/THE.....	06/27/2019	SANFORD BERNST.....	10/24/2019	VARIOUS.....	1,302.000	40,076	36,945	40,076				0			(3,131)	(3,131)	521		
501044 10 1	KROGER CO.....	06/27/2019	SANFORD BERNST.....	12/11/2019	VARIOUS.....	6,301.000	134,841	152,932	134,841				0			18,091	18,091	1,287		
513272 10 4	LAMB WESTON HLDGS.....	08/20/2019	VARIOUS.....	10/24/2019	ABN AMRO.....	628.000	41,139	46,663	41,139				0			5,524	5,524	62		
518439 10 4	ESTEE LAUDER CO.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	1,687.000	307,135	320,354	307,135				0			13,219	13,219			
540424 10 8	LOEWS CORP.....	06/27/2019	SANFORD BERNST.....	12/11/2019	BANC OF AMERICA.....	4,299.000	231,200	215,094	231,200				0			(16,106)	(16,106)	537		
548661 10 7	LOWES COS INC.....	08/20/2019	VARIOUS.....	12/11/2019	VARIOUS.....	60,946.000	6,052,201	5,780,865	6,052,201				0			(271,336)	(271,336)	31,742		
574599 10 6	MASCO CORP.....	06/27/2019	SANFORD BERNST.....	11/18/2019	VARIOUS.....	1,148.000	44,783	49,247	44,783				0			4,464	4,464	197		

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CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
57636Q 10 4	MASTERCARD INC.....	09/05/2019	COWEN.....	12/09/2019	COWEN.....	1,300,000	379,282	375,767	379,282				0			(3,515)	(3,515)	429		
58155Q 10 3	MCKESSON CORP.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	482,000	64,554	66,737	64,554				0			2,183	2,183			
58933Y 10 5	MERCK & CO INC.....	09/05/2019	VARIOUS.....	12/09/2019	VARIOUS.....	364,500,000	27,420,788	29,710,622	27,420,788				0			2,289,834	2,289,834	419,375		
594918 10 4	MICROSOFT.....	09/05/2019	COWEN.....	09/19/2019	COWEN.....	17,500,000	2,449,358	2,485,939	2,449,358				0			36,581	36,581			
595017 10 4	MICROCHIP TECHNOLOGY INC.....	09/19/2019	IMPACT SECURITI.....	11/18/2019	JEFFERIES & CO.....	205,000	19,209	19,090	19,209				0			(119)	(119)			
595112 10 3	MICRON TECHNOLOGY INC.....	09/19/2019	VARIOUS.....	10/24/2019	ABN AMRO.....	855,000	40,348	39,445	40,348				0			(903)	(903)			
61179L 10 0	MONTAGE RESOURCES CORP.....	04/18/2019	EXCHANGE.....	05/01/2019	JP MORGAN.....	13,270,000	213,631	126,328	213,631				0			(87,303)	(87,303)			
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....	09/05/2019	COWEN.....	12/09/2019	COWEN.....	7,700,000	328,149	381,893	328,149				0			53,744	53,744	2,695		
631103 10 8	NASDAQ STOCK MARKET INC.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	538,000	51,745	55,415	51,745				0			3,670	3,670			
637071 10 1	NATIONAL-OILWELL INC.....	06/27/2019	SANFORD BERNST.....	12/11/2019	BANC OF AMERICA.....	3,012,000	64,577	71,072	64,577				0			6,495	6,495	301		
64110D 10 4	NETAPP INC.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	1,434,000	87,488	84,268	87,488				0			(3,221)	(3,221)			
651639 10 6	NEWMONT GOLD CORP.....	08/20/2019	BANC OF AMERICA.....	10/24/2019	ABN AMRO.....	353,000	13,538	13,766	13,538				0			229	229	49		
654106 10 3	NIKE INC -CL B COMMON STK.....	08/20/2019	VARIOUS.....	10/24/2019	ABN AMRO.....	8,523,000	709,488	781,429	709,488				0			71,940	71,940	1,875		
666807 10 2	NORTHROP GRUMMAN CORP.....	09/05/2019	COWEN.....	09/12/2019	COWEN.....	1,100,000	405,038	398,953	405,038				0			(6,085)	(6,085)			
668771 10 8	NORTONLIFELOCK INC.....	09/19/2019	VARIOUS.....	11/18/2019	JEFFERIES & CO.....	3,245,000	78,469	79,442	78,469				0			973	973	21		
67066G 10 4	NVIDIA CORP.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	456,000	74,437	77,537	74,437				0			3,099	3,099			
67103H 10 7	O'REILLY AUTOMOTIVE.....	07/18/2019	MORGAN STANLEY.....	08/20/2019	BANC OF AMERICA.....	19,000	7,457	7,366	7,457				0			(92)	(92)			
674599 10 5	OCCIDENTAL PETE CORP DEL.....	08/09/2019	VARIOUS.....	11/18/2019	VARIOUS.....	49,780,000	1,180,967	2,079,561	1,180,967				0			898,594	898,594	38,855		
682680 10 3	ONEOK INC.....	10/24/2019	VARIOUS.....	11/18/2019	JEFFERIES & CO.....	2,661,000	186,470	188,560	186,470				0			2,091	2,091	3,532		
68389X 10 5	ORACLE SYSTEMS.....	09/05/2019	VARIOUS.....	12/09/2019	COWEN.....	61,800,000	3,379,409	3,417,933	3,379,409				0			38,524	38,524	14,832		
693506 10 7	PPG INDS INC.....	09/19/2019	VARIOUS.....	10/24/2019	ABN AMRO.....	4,605,000	550,140	569,628	550,140				0			19,488	19,488	519		
695156 10 9	PACKAGING CORP AMER.....	06/27/2019	SANFORD BERNST.....	07/18/2019	MORGAN STANLEY.....	2,449,000	230,133	239,976	230,133				0			9,844	9,844			
712704 10 5	PEOPLES UNITED FINANCIAL INC.....	08/20/2019	BANC OF AMERICA.....	10/24/2019	VARIOUS.....	21,906,000	318,347	353,829	318,347				0			35,482	35,482			
713448 10 8	PEPSICO INC MTN.....	09/05/2019	COWEN.....	12/09/2019	COWEN.....	4,800,000	655,329	658,342	655,329				0			3,014	3,014			
717081 10 3	PFIZER INC.....	09/05/2019	COWEN.....	12/09/2019	COWEN.....	9,700,000	352,540	371,672	352,540				0			19,132	19,132	3,492		
74251V 10 2	PRINCIPAL FINANCIAL GROUP.....	06/27/2019	SANFORD BERNST.....	12/11/2019	BANC OF AMERICA.....	3,137,000	178,213	166,214	178,213				0			(11,999)	(11,999)	1,725		
742718 10 9	PROCTER & GAMBLE CO.....	09/05/2019	COWEN.....	10/22/2019	VARIOUS.....	6,500,000	799,982	796,688	799,982				0			(3,294)	(3,294)	4,848		
744573 10 6	PUBLIC SVC ENTERPRISE GRO.....	08/20/2019	BANC OF AMERICA.....	11/18/2019	VARIOUS.....	2,114,000	123,660	129,792	123,660				0			6,132	6,132	994		
745867 10 1	PULTE HOMES INC.....	07/18/2019	MORGAN STANLEY.....	09/19/2019	VARIOUS.....	15,429,000	515,690	510,621	515,690				0			(5,069)	(5,069)	305		
74736K 10 1	QORVO INC.....	06/27/2019	SANFORD BERNST.....	10/24/2019	VARIOUS.....	1,412,000	94,703	104,610	94,703				0			9,907	9,907			
755111 50 7	RAYTHEON CO.....	06/27/2019	SANFORD BERNST.....	10/24/2019	VARIOUS.....	2,306,000	410,629	452,046	410,629				0			41,416	41,416	2,939		
756577 10 2	RED HAT INC.....	06/27/2019	SANFORD BERNST.....	07/10/2019	CORPORATE REORG.....	1,050,000	197,589	199,500	197,589				0			1,911	1,911			
75886F 10 7	REGENERON PHARMCTCLS.....	06/27/2019	SANFORD BERNST.....	12/11/2019	VARIOUS.....	389,000	120,855	130,936	120,855				0			10,082	10,082			
7591EP 10 0	REGIONS FINL CORP.....	06/27/2019	SANFORD BERNST.....	08/20/2019	BANC OF AMERICA.....	16,188,000	236,183	225,989	236,183				0			(10,193)	(10,193)			
759351 60 4	REINSURANCE GROUP AMER IN.....	02/28/2019	SANFORD BERNST.....	07/18/2019	VARIOUS.....	666,000	95,992	105,004	95,992				0			9,012	9,012	400		
773903 10 9	ROCKWELL AUTOMATION INC.....	06/27/2019	SANFORD BERNST.....	11/18/2019	VARIOUS.....	2,366,000	383,623	443,228	383,623				0			59,605	59,605	2,295		
776696 10 6	ROPER INDUSTRIES INC.....	08/20/2019	VARIOUS.....	10/24/2019	ABN AMRO.....	756,000	280,933	251,097	280,933				0			(29,836)	(29,836)	350		
778296 10 3	ROSS STORES INC.....	07/18/2019	MORGAN STANLEY.....	12/11/2019	VARIOUS.....	1,658,000	177,500	186,228	177,500				0			8,728	8,728	423		
81369Y 20 9	SELECT SECTOR SPDR.....	09/05/2019	COWEN.....	12/03/2019	COWEN.....	220,000,000	20,023,630	21,676,305	20,023,630				0			1,652,675	1,652,675	83,490		
828806 10 9	SIMON PROPERTY GROUP.....	08/15/2019	VARIOUS.....	12/09/2019	COWEN.....	42,000,000	6,430,592	6,290,945	6,430,592				0			(139,647)	(139,647)	140,700		
829226 10 9	SINCLAIR BROADCAST GROUP CL A.....	07/25/2019	VARIOUS.....	11/15/2019	VARIOUS.....	11,680,000	644,088	452,369	644,088				0			(191,718)	(191,718)	2,336		
830566 10 5	SKECHERS U S A INC.....	05/01/2019	GOLDMAN SACHS.....	07/17/2019	VARIOUS.....	1,730,000	54,743	59,857	54,743				0			5,113	5,113			

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CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
835898 10 7	SOTHEBY'S		06/12/2019	VARIOUS	07/05/2019	VARIOUS	3,947,000	142,348	229,148	142,348				0			86,800	86,800		
84790A 10 5	SPECTRUM BRANDS HLDS		09/27/2019	SPINOFF	10/28/2019	VARIOUS	65,210	3,514	3,278	3,514				0			(235)	(235)		
85254J 10 2	STAG INDL INC		10/11/2019	BMO CAPITAL	11/01/2019	VARIOUS	2,270,000	68,682	70,169	68,682				0			1,487	1,487		271
872540 10 9	TJX COMPANIES INC		06/27/2019	SANFORD BERNST	10/24/2019	ABN AMRO	4,103,000	217,008	242,757	217,008				0			25,749	25,749		2,050
883203 10 1	TEXTRON INC		06/27/2019	SANFORD BERNST	07/18/2019	MORGAN STANLEY	487,000	25,266	23,551	25,266				0			(1,715)	(1,715)		
883556 10 2	THERMO ELECTRON CORP		10/24/2019	VARIOUS	12/11/2019	VARIOUS	609,000	173,715	192,843	173,715				0			19,128	19,128		112
896945 20 1	TRIPADVISOR INC		06/27/2019	SANFORD BERNST	08/20/2019	BANC OF AMERICA	3,891,000	181,282	148,802	181,282				0			(32,480)	(32,480)		
90184L 10 2	TWITTER INC		08/20/2019	BANC OF AMERICA	12/11/2019	BANC OF AMERICA	1,750,000	73,800	52,646	73,800				0			(21,154)	(21,154)		
902494 10 3	TYSON FOODS INC		09/19/2019	VARIOUS	11/18/2019	JEFFERIES & CO	767,000	62,159	69,223	62,159				0			7,064	7,064		256
90384S 30 3	ULTA SALON COSMETCS & FRAG		09/24/2019	VARIOUS	12/09/2019	VARIOUS	41,609,000	12,557,972	10,498,093	12,557,972				0			(2,059,879)	(2,059,879)		
913017 10 9	UNITED TECHNOLOGIES CORP		09/05/2019	COWEN	09/12/2019	COWEN	3,400,000	452,564	465,841	452,564				0			13,277	13,277		
91324P 10 2	UNITEDHEALTH GROUP INC		07/18/2019	MORGAN STANLEY	12/11/2019	VARIOUS	31,000	8,258	8,526	8,258				0			268	268		43
91529Y 10 6	UNUMPROVIDENT CORP		07/18/2019	VARIOUS	11/18/2019	VARIOUS	13,143,000	431,235	385,271	431,235				0			(45,964)	(45,964)		4,471
91913Y 10 0	VALERO ENERGY CORP		06/27/2019	SANFORD BERNST	07/18/2019	MORGAN STANLEY	724,000	60,773	60,054	60,773				0			(719)	(719)		
92276F 10 0	VENTAS INC		11/18/2019	JEFFERIES & CO	12/11/2019	BANC OF AMERICA	1,249,000	73,500	70,340	73,500				0			(3,159)	(3,159)		
92343V 10 4	VERIZON COMMUNICATIONS		09/05/2019	COWEN	12/09/2019	COWEN	6,600,000	386,963	402,641	386,963				0			15,679	15,679		4,059
92532F 10 0	VERTEX PHARMACEUTICALS INC		08/20/2019	VARIOUS	10/24/2019	VARIOUS	72,108,000	12,496,034	12,562,304	12,496,034				0			66,270	66,270		
92553P 20 1	VIACOM INC - CLASS B (NEW)		10/24/2019	VARIOUS	12/05/2019	MERGER	10,883,000	293,010	293,010	293,010				0			0	0		1,530
92556H 20 6	VIACOMCBS INC		12/05/2019	MERGER	12/11/2019	VARIOUS	6,488,440	293,010	242,908	293,010				0			(50,102)	(50,102)		
92826C 83 9	VISA INC		09/05/2019	VARIOUS	11/18/2019	VARIOUS	3,940,000	727,747	694,568	727,747				0			(33,179)	(33,179)		12
929740 10 8	WABTEC CORP		02/25/2019	SPINOFF	05/06/2019	VARIOUS	10,511,850	240,620	774,654	240,620				0			534,034	534,034		
949746 10 1	WELLS FARGO & CO NEW		06/27/2019	SANFORD BERNST	08/20/2019	VARIOUS	2,650,000	122,695	118,550	122,695				0			(4,145)	(4,145)		1,352
98421M 10 6	XEROX HOLDINGS CORP		08/20/2019	BANC OF AMERICA	11/18/2019	JEFFERIES & CO	2,930,000	82,847	113,564	82,847				0			30,717	30,717		733
98956P 10 2	ZIMMER HOLDINGS INC		06/27/2019	SANFORD BERNST	08/20/2019	BANC OF AMERICA	236,000	27,232	32,722	27,232				0			5,490	5,490		
G0250X 10 7	AMCOR PLC		08/20/2019	BANC OF AMERICA	09/19/2019	VARIOUS	4,009,000	40,321	39,385	40,321				0			(937)	(937)		481
H84989 10 4	TE CONNECTIVITY LTD		06/27/2019	SANFORD BERNST	08/20/2019	BANC OF AMERICA	2,058,000	195,860	185,782	195,860				0			(10,078)	(10,078)		
83356Q 10 8	SO YOUNG INTL INC	D	09/26/2019	COWEN	12/09/2019	COWEN	209,800,000	2,502,181	2,508,632	2,502,181				0			6,450	6,450		
G02602 10 3	AMDOCS LTD	D	08/28/2019	VARIOUS	11/05/2019	VARIOUS	3,558,000	223,133	233,514	223,133				0			10,381	10,381		1,014
G29183 10 3	EATON CORP	D	09/05/2019	COWEN	11/06/2019	EVERCORE	4,200,000	345,093	379,349	345,093				0			34,256	34,256		2,982
G5494J 10 3	LINDE PLC	D	09/05/2019	COWEN	12/12/2019	COWEN	2,100,000	395,089	437,762	395,089				0			42,673	42,673		1,422
G5960L 10 3	MEDTRONIC INC	D	09/05/2019	COWEN	09/23/2019	EVERCORE	4,200,000	453,850	466,202	453,850				0			12,352	12,352		
G6518L 10 8	NIELSEN HOLDINGS PLC	D	08/20/2019	VARIOUS	09/19/2019	VARIOUS	10,266,000	216,069	236,627	216,069				0			20,559	20,559		2,906
G87110 10 5	TECHNIPFMC PLC	D	09/19/2019	VARIOUS	12/11/2019	VARIOUS	3,048,000	73,825	59,339	73,825				0			(14,487)	(14,487)		396
H2906T 10 9	GARMIN LTD	D	08/20/2019	BANC OF AMERICA	12/11/2019	BANC OF AMERICA	2,241,000	176,042	218,397	176,042				0			42,355	42,355		1,277
N53745 10 0	LYONDELLBASELL INDUS	D	06/27/2019	SANFORD BERNST	09/19/2019	VARIOUS	5,266,000	456,299	397,044	456,299				0			(59,255)	(59,255)		903
N59465 10 9	MYLAN NV	C	05/06/2019	EVERCORE	11/04/2019	EVERCORE	216,000,000	6,063,077	4,297,900	6,063,077				0			(1,765,176)	(1,765,176)		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							287,252,174	284,782,365	287,252,174	0	0	0	0	0	0	(2,469,809)	(2,469,809)	2,950,392	0
Common Stocks - Mutual Funds																				
464288 24 0	ISHARES MSCI ACWI EX US ETF		08/08/2019	COWEN	12/12/2019	COWEN	2,210,000,000	98,935,621	103,385,034	98,935,621				0			4,449,413	4,449,413		872,133
464288 25 7	ISHARES		06/04/2019	COWEN	11/01/2019	COWEN	700,000,000	49,715,995	53,099,901	49,715,995				0			3,383,906	3,383,906		634,380
46432F 33 9	ISHARES EDGE MSCI USA QUALITY		12/06/2019	USB SECURITIES	12/09/2019	CITIGROUP	309,000	30,593	30,548	30,593				0			(45)	(45)		
78462F 10 3	SPDR S&P 500 TRUST ETF		08/16/2019	COWEN	10/02/2019	VARIOUS	135,000,000	39,231,083	39,828,430	39,231,083				0			597,347	597,347		186,789

E15.20

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81369Y 60 5	FINANCIAL SELECT SECTOR SPDR.....	..	08/16/2019	COWEN.....	12/03/2019	COWEN.....	240,000.000	6,388,752	7,046,038	6,388,752	.....	.....	.....	.....0	.....	.....	657,286	657,286	34,626	.....
81369Y 88 6	SELECT SECTOR SPDR.....	..	09/05/2019	COWEN.....	11/07/2019	COWEN.....	23,200.000	1,462,614	1,429,817	1,462,614	.....	.....	.....	.....0	.....	.....	(32,797)	(32,797)	11,418	.....
922042 77 5	VANGUARD FTSE ALL WORLD EX-U.....	..	01/30/2019	COWEN.....	08/15/2019	COWEN.....	1,640,000.000	79,668,302	81,321,974	79,668,302	.....	.....	.....	.....0	.....	.....	1,653,672	1,653,672	515,304	.....
97717W 42 2	WISDOMTREE TRUST.....	..	10/28/2019	COWEN.....	12/26/2019	COWEN.....	830,000.000	19,797,780	20,467,791	19,797,780	.....	.....	.....	.....0	.....	.....	670,011	670,011	55,900	.....
9499999.	Total - Common Stocks - Mutual Funds.....							295,230,740	306,609,533	295,230,740	.....0	.....0	.....0	.....0	.....0	.....0	11,378,793	11,378,793	2,310,550	.....0
9799998.	Total - Common Stocks.....							582,482,914	591,391,898	582,482,914	.....0	.....0	.....0	.....0	.....0	.....0	8,908,984	8,908,984	5,260,942	.....0
9899999.	Total - Preferred and Common Stocks.....							582,482,914	591,391,898	582,482,914	.....0	.....0	.....0	.....0	.....0	.....0	8,908,984	8,908,984	5,260,942	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....							1,705,323,576	1,719,217,434	1,704,540,173	.....0	.....(783,394)	.....0	.....(783,394)	.....0	.....0	14,350,591	14,350,591	16,845,128	6,622,164

E15.21

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
Common Stocks - Alien Insurer												
30247@ 10 8	FM INSURANCE COMPANY LIMITED.....	.D.....		AA-1120610.....	.8biv	NO		873,341,615			110,000,012.000	100.0
L3953# 10 4	FM INSURANCE EUROPE S.A.....	.D.....		AA-1370041.....	.8biv	NO		519,927,718			499,865,895.000	100.0
P3913* 10 3	FM GLOBAL DE MEXICO S.A DE C.V.....	.D.....		AA-2730043.....	.8biv	NO					42,282.000	100.0
1499999. Total - Common Stocks - Alien Insurer.....							0	1,393,269,333	0	XXX	XXX	
Common Stocks - Non-Insurer Which Controls Insurer												
30277@ 10 1	FMIC HOLDINGS, INC.....				.8bii	NO		3,032,465,492			42,029.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer.....							0	3,032,465,492	0	XXX	XXX	
Common Stocks - Other Affiliates												
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....				.8bii	NO					500.000	100.0
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTACAO NO BRAZIL LTDA.....	.D.....			.8bii	NO					128,598.280	100.0
1799999. Total - Common Stocks - Other Affiliates.....							0	0	0	XXX	XXX	
1899999. Total - Common Stocks.....							0	4,425,734,825	0	XXX	XXX	
1999999. Total - Preferred and Common Stock.....							0	4,425,734,825	0	XXX	XXX	

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$....12,819,788,369.

2. Total amount of intangible assets nonadmitted \$.....0.

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Preferred Stocks					
000000 00 0	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		47,500.000	65.5
0199999. Total Preferred Stock.....			0	XXX	XXX
Common Stocks					
000000 00 0	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		80,000.000	100.0
000000 00 0	APPALACHIAN INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		705,000.000	100.0
000000 00 0	CORPORATE INSURANCE SERVICES, INC.....	FMIC HOLDINGS, INC.....		1,000.000	100.0
000000 00 0	FM GLOBAL SERICIOS S. DE RL DE C.V.....	FMIC HOLDINGS, INC.....		2.000	66.6
000000 00 0	RISK ENGINEERING INSURANCE COMPANY LTD.....	FMIC HOLDINGS, INC.....		120,000.000	100.0
000000 00 0	FM ENGINEERING INTERNATIONAL LTD.....	FM INSURANCE COMPANY LIMITED.....		50,000.000	100.0
0299999. Total - Common Stock.....			0	XXX	XXX
0399999. Total - Preferred and Common Stock.....			0	XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes 2 3		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion					10 Current Year's Other-Than-Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.	14 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	15 Nonadmitted Due and Accrued			16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year			
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																			
PIEDMONT SC MUNI PWR.....			03/22/2019	EXCHANGE.....	01/01/2020	2,565,000		(21,765)			2,565,000	2,586,765	64,125		5.00	3.86	JJ.....	64,125	
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						2,565,000	0	(21,765)	0	0	2,565,000	2,586,765	64,125	0	XXX	XXX	XXX	64,125	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						2,565,000	0	(21,765)	0	0	2,565,000	2,586,765	64,125	0	XXX	XXX	XXX	64,125	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
313 GROUP INC.....			12/17/2019	BANK OF AMER.....	12/01/2020	29,419		21			30,000	29,398	219		8.75	11.02	JD.....		131
CHS / CMNTY HEALTH SYS IN.....			02/28/2019	BARCLAYS.....	01/30/2020	218,228	(31,773)	20,400			250,000	229,600	12,167		8.00	21.12	MN.....	13,750	4,889
GMAC INC.....			11/01/2019	MITSUBIS.....	03/15/2020	52,407		(330)			52,000	52,738	1,225		8.00	4.09	MS.....		532
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						300,054	(31,773)	20,091	0	0	332,000	311,736	13,611	0	XXX	XXX	XXX	13,750	5,552
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						300,054	(31,773)	20,091	0	0	332,000	311,736	13,611	0	XXX	XXX	XXX	13,750	5,552
Total Bonds																			
7699999. Subtotals - Issuer Obligations.....						2,865,054	(31,773)	(1,674)	0	0	2,897,000	2,898,501	77,736	0	XXX	XXX	XXX	77,875	5,552
8399999. Subtotals - Bonds.....						2,865,054	(31,773)	(1,674)	0	0	2,897,000	2,898,501	77,736	0	XXX	XXX	XXX	77,875	5,552
9199999. Total - Short-Term Investments.....						2,865,054	(31,773)	(1,674)	0	0	2,897,000	2,898,501	77,736	0	XXX	XXX	XXX	77,875	5,552

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
00851B DN 2	AGRIC BK OF CHINA LTD - NY BRANCH.....	C.....		1,000,000	1,000,000	01/24/2020.....
05966D VZ 2	BANCO SANTANDER SA NY.....	C.....		1,000,000	1,000,000	02/07/2020.....
000000 00 0	BANK OF AMERICA N.A.....	C.....		3,000,000	3,000,000	12/23/2019.....
000000 00 0	BNP Paribas Paris.....	C.....		5,000,000	5,000,000	02/24/2020.....
000000 00 0	BOFA SECURITIES, INC.....	C.....		5,000,000	5,000,000	12/27/2019.....
000000 00 0	CANTOR FITZGERAL & CO.....	C.....		4,000,000	4,000,000	12/23/2019.....
XS2079 03 9	CIC LONDON.....	C.....		990,436	990,436	05/07/2020.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....	C.....		302,926	302,926	12/23/2019.....
6117P4 D8 0	MONT BLANC.....	C.....		1,987,319	1,987,319	04/08/2020.....
000000 00 0	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....		1,000,000	1,000,000	01/24/2020.....
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		1,000,000	1,000,000	12/23/2019.....
000000 00 0	NATL BANK CANADA.....	C.....		1,000,000	1,000,000	12/27/2019.....
000000 00 0	NATWEST MARKETS SECURITIES INC.....	C.....		1,000,000	1,000,000	12/23/2019.....
000000 00 0	PERSHING LLC.....	C.....		3,000,000	3,000,000	12/23/2019.....
000000 00 0	SHINKIN CENTRAL BANK.....	C.....		1,000,000	1,000,000	01/08/2020.....
000000 00 0	SHINKIN CENTRAL BANK.....	C.....		500,000	500,000	01/06/2020.....
000000 00 0	SOCIETE GENERALE NY BRANCH.....	C.....		1,000,000	1,000,000	12/23/2019.....
000000 00 0	UNITED OF OMAHA LIFE INSURANCE.....	C.....		1,500,000	1,500,000	01/21/2020.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			33,280,681	33,280,681	XXX
9999999.	Totals.....			33,280,681	33,280,681	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(11,569,494) Book/Adjusted Carrying Value \$.....(11,569,494)
- Average balance for the year: Fair Value \$.....39,183,373 Book/Adjusted Carrying Value \$.....39,183,373
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....31,977,755 NAIC 2: \$.....1,302,926 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

Annual Statement for the year 2019 of the **FACTORY MUTUAL INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
ANZ BANKING GROUP LIMITED.....	SINGAPORE .....	.....0.25	.....20,585	.....	.....15,367,511	XXX
BANK OF AMERICA (OPERATING).....	HARTFORD, CT.....	.....	.....	.....	.....1,732,907	XXX
BANK OF AMERICA (LOSS PAYMENT).....	HARTFORD, CT.....	.....	.....	.....	.....(40,523,458)	XXX
BANK OF AMERICA (CDR AP).....	HARTFORD, CT.....	.....	.....	.....	.....(1,778,360)	XXX
BANK OF AMERICA - SINGAPORE.....	WILMINGTON, DE.....	.....	.....	.....	.....15,117,398	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT.....	AUSTRALIA.....	.....	.....	.....	.....8,144,945	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	HONG KONG.....	.....	.....	.....	.....22,363,709	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	HONG KONG.....	.....	.....	.....	.....10,515,453	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	SINGAPORE.....	.....	.....	.....	.....4,397,659	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	SINGAPORE.....	.....	.....	.....	.....7,800,364	XXX
HSBC-BANK MALAYSIA BERHAD.....	MALAYSIA.....	.....	.....	.....	.....25,180,221	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD.....	NEW ZEALAND.....	.....	.....	.....	.....5,592,029	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD.....	NEW ZEALAND.....	.....	.....	.....	.....16,400,267	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD.....	NEW ZEALAND.....	.....	.....	.....	.....850,321	XXX
JP MORGAN CHASE.....	COLUMBUS, OH.....	.....1.00	.....1,011,765	.....	.....112,488,918	XXX
JP MORGAN PRIV EQ-M.STANLEY.....	COLUMBUS, OH.....	.....1.00	.....272,220	.....	.....9,960,098	XXX
JP MORGAN CHASE SINGAPORE BRANCH.....	COLUMBUS, OH.....	.....1.00	.....126,611	.....	.....14,936,284	XXX
JP MORGAN CHASE AUSTRALIA BRANCH.....	LONDON.....	.....1.00	.....1,614	.....	.....5,462,605	XXX
NORTHERN TRUST DDA.....	CHICAGO, IL.....	.....	.....	.....	.....1,281,040	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	.....1.49	.....810,150	.....52,000	.....(462,499)	XXX
ROYAL BANK (USD ACCT).....	TORONTO, ON, CAN.....	.....1.49	.....279,844	.....11,000	.....5,374,317	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....	.....	.....	.....	.....29,627,798	XXX
RBC INVESTOR SERVICES.....	TORONTO, ON, CAN.....	.....1.49	.....35,548	.....	.....7,287,590	XXX
0199998. Deposits in.....5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX XXX	.....	.....135	.....	.....254,462	XXX
0199999. Total - Open Depositories.....	XXX XXX	.....	.....2,558,472	.....63,000	.....277,371,576	XXX
0399999. Total Cash on Deposit.....	XXX XXX	.....	.....2,558,472	.....63,000	.....277,371,576	XXX
0499999. Cash in Company's Office.....	XXX XXX	.....	.....XXX	.....XXX	.....12,525	XXX
0599999. Total Cash.....	XXX XXX	.....	.....2,558,472	.....63,000	.....277,384,101	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	.....276,600,115	4. April.....	.....199,226,250	7. July.....	.....312,259,506	10. October.....	.....316,074,164
2. February.....	.....231,278,360	5. May.....	.....253,933,629	8. August.....	.....369,381,169	11. November.....	.....225,668,423
3. March.....	.....273,501,815	6. June.....	.....356,808,714	9. September.....	.....308,195,843	12. December.....	.....277,371,576

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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 & Accrued	9 Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	DELAWARE RIV PORT AU PA.....		12/16/2019.....	5.00	01/01/2020.....	1,415,000	35,375	(1,995)
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					1,415,000	35,375	(1,995)
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					1,415,000	35,375	(1,995)
Bonds - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
	FEDL HOME LOAN BK CO.....		11/07/2019.....	1.54	01/14/2020.....	2,098,832		4,851
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					2,098,832	0	4,851
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					2,098,832	0	4,851
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					1,415,000	35,375	(1,995)
7799999	Subtotals - Residential Mortgage-Backed Securities.....					2,098,832	0	4,851
8399999	Subtotals - Bonds.....					3,513,832	35,375	2,856
Sweep Accounts								
	HSBC TERM DEPOSIT.....		12/31/2014.....			72,487,639	37,506	686,947
	HSBC BRAZIL.....		01/30/1990.....			5,060,496		
	BANK OF AMERICA AUSTRALIAN TERM DEPOSIT.....		07/01/2015.....			29,314,153	40,091	104,174
	BANK OF AMERICA (USD) TERM DEPOSIT.....		07/01/2015.....			24,585,988	95,475	151,993
	ANZ AUSTRALIAN TERM DEPOSIT.....		03/31/2015.....			58,867,564	60,624	429,003
8499999	Total - Sweep Accounts.....					190,315,840	233,696	1,372,117
All Other Money Market Mutual Funds								
09248U	61 9 BLACKROCK LIQUIDITY TEMFUND INST'L.....		11/29/2019.....	1.710		30,168,851		446,402
31607A	20 8 FIDELITY PRIME MON MAR-INS.....		11/21/2019.....	1.720		67,893,333		817,358
38141W	23 2 GOLDMAN SACHS FINANCIAL SQUARE INST'L.....		11/22/2019.....	1.750		30,895,579		501,071
4812A0	36 7 JPM PRIME MMKT-CAPITAL.....		12/19/2019.....	1.720		227,136,547		44,225
60934N	20 3 FEDERATED INST PRIME OBLIGATION-IS.....		12/18/2019.....	1.730		50,000,000	9,503	
61747C	71 5 MORGAN STANLEY INST'L LIQUIDITY.....		12/12/2019.....	1.730		24,997,503	4,745	
8699999	Total - All Other Money Market Mutual Funds.....					431,091,813	14,248	1,809,056
8899999	Total - Cash Equivalents.....					624,921,485	283,319	3,184,029

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SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA	B...	Workers Compensation.....			240,357	241,774
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Property and Casualty.....			200,298	201,478
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	Property and Casualty.....			100,149	100,739
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Property and Casualty.....			871,295	876,429
33. New York.....NY						
34. North Carolina.....NC	B...	Property and Casualty.....			475,707	478,510
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property and Casualty.....			280,417	282,069
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property and Casualty.....	3,014,482	3,032,244		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI	B...	Property and Casualty.....			500,744	503,695
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,014,482	3,032,244	2,668,967	2,684,694

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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