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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact ALMA LOPEZ (Name), 847-402-6704 (Area Code) (Telephone Number)
alop5@allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON, II	Secretary	SUSAN LeSUEUR LEES
Vice Chairman	STEVEN EMIL SHEBIK #	Treasurer	JESSE EDWARD MERTEN

OTHER

BRIAN RICHARD BOHATY, Executive Vice President	DOGAN CIVGIN, President, Allstate Services	JOHN EDWARD DUGENSKE, Executive Vice President
ERIC KYLE FERREN*, Controller	MARY JANE FORTIN, President, Allstate Financial	SUREN GUPTA, Executive Vice President
HARRIET KREATSOULAS HARTY, Executive Vice President	WILLIAM GUY HILL, Executive Vice President	KATHERINE ANNE MABE, Executive Vice President
JOHN FREDERICK O'DONNELL #, Executive Vice President	JULIE PARSONS, Executive Vice President	SAMUEL HENRY PILCH, Senior Group Vice President
DAVID PRENDERGAST, Executive Vice President	MARIO RIZZO #, Chief Financial Officer	KENNETH EDSEL ROSEN #, Executive Vice President
GLENN THOMAS SHAPIRO, #, President, Allstate Personal Lines	STEVEN PAUL SORENSON, Executive Vice President	THOMAS MICHAEL TROY, Executive Vice President

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JOHN EDWARD DUGENSKE	MARY JANE FORTIN
SUREN GUPTA	HARRIET KREATSOULAS HARTY	SUSAN LeSUEUR LEES
JESSE EDWARD MERTEN #	MARIO RIZZO #	GLENN THOMAS SHAPIRO #
STEVEN EMIL SHEBIK	THOMAS JOSEPH WILSON, II	

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON, II Chairman of the Board	SUSAN LeSUEUR LEES Secretary	JESSE EDWARD MERTEN Treasurer

Subscribed and sworn to before me this 3RD day of AUGUST 2018

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	26,299,947,404		26,299,947,404	27,763,995,339
2. Stocks:				
2.1 Preferred stocks	84,660,456		84,660,456	105,275,014
2.2 Common stocks	9,804,383,040	5,780,741	9,798,602,299	9,300,645,137
3. Mortgage loans on real estate:				
3.1 First liens	420,192,288		420,192,288	394,213,591
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	223,251,128		223,251,128	235,161,950
4.2 Properties held for the production of income (less $ encumbrances)	97,393,720		97,393,720	98,794,774
4.3 Properties held for sale (less $ encumbrances)	1,984,726		1,984,726	
5. Cash ($ (643,483,061)), cash equivalents ($ 996,486,204) and short-term investments ($ 583,843,713)	936,846,856		936,846,856	83,013,119
6. Contract loans (including $ premium notes)				
7. Derivatives	43,492,230		43,492,230	17,549,054
8. Other invested assets	4,888,152,514	3,633,066	4,884,519,448	4,320,228,780
9. Receivables for securities	161,812,236		161,812,236	25,928,808
10. Securities lending reinvested collateral assets	5,533,944		5,533,944	24,822,317
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	42,967,650,542	9,413,807	42,958,236,735	42,369,627,883
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	230,471,841		230,471,841	227,088,870
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,423,476,881	47,786,859	1,375,690,022	1,247,765,247
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,380,655,524		3,380,655,524	3,406,171,821
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	45,432,640		45,432,640	54,976,228
16.2 Funds held by or deposited with reinsured companies	120,685		120,685	97,768
16.3 Other amounts receivable under reinsurance contracts	273,953		273,953	3,579,615
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	624,720,535		624,720,535	608,909,239
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	333,448,747	265,818,266	67,630,481	72,304,504
21. Furniture and equipment, including health care delivery assets ($)	286,062,212	286,062,212		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	182,252,689		182,252,689	236,068,232
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	342,045,667	249,369,404	92,676,263	75,905,630
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49,816,611,916	858,450,548	48,958,161,368	48,302,495,037
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	49,816,611,916	858,450,548	48,958,161,368	48,302,495,037
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Accounts receivable	83,130,389	31,965	83,098,424	65,050,102
2502. Prepaid assessments	121,982,432	117,574,875	4,407,557	702,562
2503. Collateral	3,991,576		3,991,576	9,634,533
2598. Summary of remaining write-ins for Line 25 from overflow page	132,941,270	131,762,564	1,178,706	518,433
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	342,045,667	249,369,404	92,676,263	75,905,630

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,974,402,629)	13,690,241,064	13,405,146,939
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,677,623	1,797,675
3.	Loss adjustment expenses	3,712,390,116	3,696,569,074
4.	Commissions payable, contingent commissions and other similar charges	201,660,297	190,930,598
5.	Other expenses (excluding taxes, licenses and fees)	1,080,702,002	1,304,120,655
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	132,556,271	113,559,165
7.1	Current federal and foreign income taxes (including $ (13,776,691) on realized capital gains (losses))	28,583,681	229,317,381
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 155,700,084 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	10,289,836,212	10,116,831,708
10.	Advance premium	354,633,739	271,033,119
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,996,885	1,192,992
13.	Funds held by company under reinsurance treaties	9,274,469	2,538,505
14.	Amounts withheld or retained by company for account of others	44,768,947	36,173,518
15.	Remittances and items not allocated	23,637,509	23,359,411
16.	Provision for reinsurance (including $ certified)	38,829,190	30,035,095
17.	Net adjustments in assets and liabilities due to foreign exchange rates	6,935	
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	255,702,245	253,431,363
20.	Derivatives	14,880,187	19,082,661
21.	Payable for securities	473,312,232	155,123,231
22.	Payable for securities lending	1,137,576,513	582,689,437
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	453,266,092	415,131,293
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	31,947,532,209	30,848,063,820
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	31,947,532,209	30,848,063,820
29.	Aggregate write-ins for special surplus funds	30,686,943	32,979,063
30.	Common capital stock	3,903,300	3,903,300
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,398,126,117	3,398,126,117
35.	Unassigned funds (surplus)	13,577,912,799	14,019,422,737
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	17,010,629,159	17,454,431,217
38.	Totals (Page 2, Line 28, Col. 3)	48,958,161,368	48,302,495,037
	DETAILS OF WRITE-INS		
2501.	Accounts payable	297,433,783	271,042,938
2502.	Reserve for uncashed checks	109,295,814	109,784,782
2503.	Deferred gain on intercompany asset transfers	17,402,354	22,672,618
2598.	Summary of remaining write-ins for Line 25 from overflow page	29,134,141	11,630,955
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	453,266,092	415,131,293
2901.	Deferred gain on sale/leaseback	26,631,105	28,592,709
2902.	SCOR retroactive reinsurance account	4,055,838	4,386,354
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	30,686,943	32,979,063
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,878,183,572)	2,978,073,280	3,094,141,417	6,107,750,682
	1.2 Assumed (written $ 12,435,502,277)	12,171,825,941	11,472,847,534	23,285,020,971
	1.3 Ceded (written $ 174,870,368)	184,088,243	188,047,427	353,966,941
	1.4 Net (written $ 15,138,815,481)	14,965,810,978	14,378,941,524	29,038,804,712
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 8,418,273,334):			
	2.1 Direct	1,529,662,115	1,560,668,037	4,536,046,887
	2.2 Assumed	6,916,276,162	7,000,198,629	13,520,081,126
	2.3 Ceded	75,664,635	33,199,371	1,212,652,159
	2.4 Net	8,370,273,642	8,527,667,295	16,843,475,854
3.	Loss adjustment expenses incurred	1,552,993,166	1,697,682,532	3,302,123,494
4.	Other underwriting expenses incurred	3,970,185,094	3,635,070,871	7,541,731,847
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	13,893,451,902	13,860,420,698	27,687,331,195
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	1,072,359,076	518,520,827	1,351,473,517
	INVESTMENT INCOME			
9.	Net investment income earned	520,134,182	1,044,969,943	2,013,996,081
10.	Net realized capital gains (losses) less capital gains tax of $ (13,776,691)	(87,328,626)	77,574,614	110,118,853
11.	Net investment gain (loss) (Lines 9 + 10)	432,805,556	1,122,544,557	2,124,114,934
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 48,212,788)	(48,212,788)	(47,678,151)	(100,625,918)
13.	Finance and service charges not included in premiums	125,322,794	118,307,363	225,872,591
14.	Aggregate write-ins for miscellaneous income	402,233	(42,229)	(3,265,322)
15.	Total other income (Lines 12 through 14)	77,512,239	70,586,983	121,981,351
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,582,676,871	1,711,652,366	3,597,569,802
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,582,676,871	1,711,652,366	3,597,569,802
19.	Federal and foreign income taxes incurred	319,650,753	335,585,878	723,157,934
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,263,026,118	1,376,066,488	2,874,411,868
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	17,454,431,217	15,559,947,624	15,559,947,624
22.	Net income (from Line 20)	1,263,026,118	1,376,066,488	2,874,411,868
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,656,740	322,047,106	525,232,759	1,024,838,014
25.	Change in net unrealized foreign exchange capital gain (loss)	8,585,712	33,067,941	94,109,672
26.	Change in net deferred income tax	19,468,037	(7,925,132)	(647,120,466)
27.	Change in nonadmitted assets	(27,159,436)	70,553,177	97,272,123
28.	Change in provision for reinsurance	(8,794,095)	(6,577,759)	9,250,382
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in		30,587,485	
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(2,019,994,000)	(701,437,000)	(1,555,437,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(981,500)	(1,301,000)	(2,841,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(443,802,058)	1,318,266,959	1,894,483,593
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	17,010,629,159	16,878,214,583	17,454,431,217
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Allocated share of gain(loss) on sale of fixed assets	828,768	92,521	(2,624,352)
1402.	Retroactive reinsurance gain	(269,619)	(12,099)	(442,129)
1403.	Fines and penalties	(156,916)	(122,651)	(198,841)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	402,233	(42,229)	(3,265,322)
3701.	Transition obligation for postretirement benefits	(981,500)	(1,301,000)	(2,841,000)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(981,500)	(1,301,000)	(2,841,000)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	15,123,784,432	14,433,017,309	29,135,297,072
2.	Net investment income	592,142,920	1,109,619,388	2,154,185,611
3.	Miscellaneous income	77,512,239	70,586,983	121,981,351
4.	Total (Lines 1 to 3)	15,793,439,591	15,613,223,680	31,411,464,034
5.	Benefit and loss related payments	8,075,635,929	8,128,730,881	16,297,916,037
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	5,690,169,574	5,253,270,816	10,329,014,507
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	506,607,761	520,948,386	962,238,043
10.	Total (Lines 5 through 9)	14,272,413,264	13,902,950,082	27,589,168,587
11.	Net cash from operations (Line 4 minus Line 10)	1,521,026,327	1,710,273,598	3,822,295,447
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	15,173,283,191	10,646,313,056	19,913,545,025
	12.2 Stocks	1,742,939,166	2,509,355,439	4,329,231,652
	12.3 Mortgage loans	2,930,465	2,023,834	8,532,607
	12.4 Real estate	1,783,646	33,022	36,989
	12.5 Other invested assets	188,244,528	244,430,487	557,296,619
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(56,134)	128,676	9,759
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	17,109,124,862	13,402,284,515	24,808,652,651
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	14,590,666,665	12,260,765,784	22,728,989,694
	13.2 Stocks	1,937,648,190	2,362,609,457	4,269,009,430
	13.3 Mortgage loans	28,597,085	18,790,000	122,690,000
	13.4 Real estate	3,048,378	983,516	16,380,570
	13.5 Other invested assets	646,150,295	362,172,100	909,127,037
	13.6 Miscellaneous applications	5,007,879	39,817,265	58,087,942
	13.7 Total investments acquired (Lines 13.1 to 13.6)	17,211,118,494	15,045,138,122	28,104,284,673
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(101,993,632)	(1,642,853,607)	(3,295,632,022)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		30,587,485	
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	1,181,866,901	701,437,000	1,555,437,000
	16.6 Other cash provided (applied)	616,667,943	(29,773,139)	(2,433,225)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(565,198,958)	(700,622,654)	(1,557,870,225)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	853,833,737	(633,202,663)	(1,031,206,800)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	83,013,119	1,114,219,919	1,114,219,919
	19.2 End of period (Line 18 plus Line 19.1)	936,846,856	481,017,256	83,013,119

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

20.0001. Dividends to parent in the form of non-cash invested assets	838,127,099		
20.0002. Portfolio investments exchanged	733,573,950	581,570,424	1,118,565,238
20.0003. Change in payable for securities acquired	289,514,896	51,875,280	447,825,119
20.0004. Change in receivable from securities sold	149,099,781	131,415,585	3,989,092
20.0005. Change in commitment on low income housing investments	47,500,001	16,092,630	94,667,901
20.0006. Reinvestment of non-cash distributions from other invested assets	24,789,598	36,590,722	66,564,851
20.0007. Donations	10,999,544	14,367,937	50,587,871
20.0008. Non cash dividend received on Schedule BA assets	5,273,630		
20.0009. Stock dividends received	3,902,868	5,479,517	14,514,200
20.0010. Bonds transferred to limited partnerships as contribution	1,588,470		

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

20.0011. Real estate capital expenditure		1,675,710	
20.0012. Stock dividends received - a return of capital			1,117,127

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2017 Annual Statement notes: 1(B), 2-4, 5(A-C, J, K, O-R), 6, 7, 8(A-G), 9(B, E-G), 10(E-N), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(A-F), 15, 16(Off-balance-sheet financial instruments), 17(A), 18, 19, 21, 23, 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

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

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2018 and 2017.

(in millions)		SSAP #	F/S Page #	F/S Line #	June 30, 2018	December 31, 2017
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	xxx	xxx	xxx	$ 1,263	$ 2,874
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 1,263	$ 2,874
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 17,011	$ 17,454
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 17,011	$ 17,454

C. Investments

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

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

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of June 30, 2018 or December 31, 2017.

5. Investments

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2018			2017		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	98	2	96	20	-	20
c. Present value of cash flows expected to be collected is less than the amortized cost basis	10	-	10	36	2	45
d. Total 1st Quarter	$ 108	$ 2	$ 106	$ 56	$ 2	$ 65
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	112	1	110	43	1	42
g. Present value of cash flows expected to be collected is less than the amortized cost basis	15	-	17	11	-	11
h. Total 2nd Quarter	$ 127	$ 1	$ 127	$ 54	$ 1	$ 53
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				10	-	10
k. Present value of cash flows expected to be collected is less than the amortized cost basis				22	1	24
l. Total 3rd Quarter				$ 32	$ 1	$ 34
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				10	-	10
o. Present value of cash flows expected to be collected is less than the amortized cost basis				24	-	27
p. Total 4th Quarter				$ 34	$ -	$ 37
q. Annual Aggregate Total		$ 3			$ 4	

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
00900DAE2	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2018
00900HAC7	$ 2	$ 2	-	$ 2	$ 2	03/31/2018
009089AB9	$ 3	$ 3	-	$ 3	$ 3	03/31/2018
25151EAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2018
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2018
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2018
65157YA*0	$ -	$ -	-	$ -	$ -	03/31/2018
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2018
759950FX1	$ 2	$ 2	-	$ 2	$ 2	03/31/2018
36228FAA4	$ -	$ -	-	$ -	$ -	06/30/2018
36228FCG9	$ -	$ -	-	$ -	$ -	06/30/2018
65157YA*0	$ -	$ -	-	$ -	$ -	06/30/2018
759950FX1	$ 2	$ 2	-	$ 2	$ 2	06/30/2018
64129VAB9	$ 4	$ 4	-	$ 4	$ 6	06/30/2018
749581AH7	$ 3	$ 3	-	$ 3	$ 3	06/30/2018
749581AJ3	$ 1	$ 1	-	$ 1	$ 1	06/30/2018
759950GV4	$ 5	$ 5	-	$ 5	$ 5	06/30/2018
Total			$ -			
007036PC4	$ -	$ -	$ -	$ -	$ -	03/31/2017
05953YBJ9	$ 9	$ 9	-	$ 9	$ 9	03/31/2017
12543PAK9	$ 1	$ 1	-	$ 1	$ 2	03/31/2017
126673DR0	$ 4	$ 3	1	$ 3	$ 8	03/31/2017
225470M42	$ 3	$ 2	1	$ 2	$ 4	03/31/2017
25151EAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2017
32052JAA6	$ 3	$ 3	-	$ 3	$ 3	03/31/2017
61750YAA7	$ -	$ -	-	$ -	$ -	03/31/2017
64129VAC7	$ -	$ -	-	$ -	$ -	03/31/2017
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2017
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	03/31/2017
749581AH7	$ 3	$ 3	-	$ 3	$ 4	03/31/2017
749581AJ3	$ 2	$ 2	-	$ 2	$ 2	03/31/2017
86359DSR9	$ 4	$ 4	-	$ 4	$ 5	03/31/2017
93362YAE2	$ -	$ -	-	$ -	$ -	03/31/2017
93363DAE7	$ -	$ -	-	$ -	$ -	03/31/2017
93363TAH5	$ -	$ -	-	$ -	$ -	03/31/2017
94985WDZ1	$ 2	$ 2	-	$ 2	$ 3	03/31/2017
007036PC4	$ -	$ -	-	$ -	$ -	06/30/2017
64129VAC7	$ -	$ -	-	$ -	$ -	06/30/2017
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	06/30/2017
759950FX1	$ 3	$ 3	-	$ 3	$ 3	06/30/2017
759950GV4	$ 5	$ 5	-	$ 5	$ 5	06/30/2017
05953YBJ9	$ 8	$ 8	-	$ 8	$ 8	09/30/2017
36228FAA4	$ -	$ -	-	$ -	$ -	09/30/2017
36228FCG9	$ -	$ -	-	$ -	$ -	09/30/2017
64129VAB9	$ 5	$ 4	1	$ 4	$ 6	09/30/2017
65157YA*0	$ -	$ -	-	$ -	$ -	09/30/2017
759950FX1	$ 3	$ 3	-	$ 3	$ 3	09/30/2017
759950GV4	$ 5	$ 5	-	$ 5	$ 5	09/30/2017
82842RAJ9	$ 1	$ 1	-	$ 1	$ 1	09/30/2017
05953YBJ9	$ 8	$ 8	-	$ 8	$ 8	12/31/2017
32052JAA6	$ 2	$ 2	-	$ 2	$ 3	12/31/2017
36228FCG9	$ -	$ -	-	$ -	$ -	12/31/2017
64129VAB9	$ 4	$ 4	-	$ 4	$ 6	12/31/2017
65157YA*0	$ -	$ -	-	$ -	$ -	12/31/2017
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	12/31/2017
759950FX1	$ 2	$ 2	-	$ 2	$ 2	12/31/2017
759950GV4	$ 5	$ 5	-	$ 5	$ 5	12/31/2017
93363DAE7	$ -	$ -	-	$ -	$ -	12/31/2017
94985WDZ1	$ 2	$ 2	-	$ 2	$ 2	12/31/2017
Total			$ 3			

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

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

(in millions)		June 30, 2018	December 31, 2017
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (4)	$ (2)
	2. 12 months or longer	$ (3)	$ (2)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 334	$ 293
	2. 12 months or longer	$ 88	$ 102

5. As of June 30, 2018, the aggregate amount of unrealized losses related to LBASS was $7 million. Substantially all unrealized losses were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable

NOTES TO FINANCIAL STATEMENTS

rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase.

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

As of June 30, 2018, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of June 30, 2018, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

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

(in millions)	Fair Value	
	June 30, 2018	December 31, 2017
Securities lending		
(a) Open	$ 1,138	$ 583
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 1,138	$ 583
(g) Securities received	-	-
(h) Total collateral received	$ 1,138	$ 583

b.

(in millions)	June 30, 2018	December 31, 2017
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,141	$ 584

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

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

(in millions)	June 30, 2018		December 31, 2017	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 593	$ 593	$ 58	$ 58
(b) 30 days or less	419	419	333	333
(c) 31 to 60 days	5	5	5	5
(d) 61 to 90 days	29	29	-	-
(e) 91 to 120 days	10	10	7	7
(f) 121 to 180 days	32	32	16	16
(g) 181 to 365 days	53	53	98	98
(h) 1 to 2 years	-	-	68	67
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 1,141	$ 1,141	$ 585	$ 584
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 1,141	$ 1,141	$ 585	$ 584

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2018 or 2017.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreements accounted for as secured borrowing in 2018 or 2017.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2018 or 2017.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreements accounted for as a sale in 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

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

($ in millions)	Gross (Admitted and Nonadmitted) Restricted June 30, 2018						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2017	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,138	-	-	-	1,138	583	555
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	98	-	-	-	98	93	5
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	23	-	-	-	23	23	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	13	-	-	-	13	16	(3)
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 1,273	$ -	$ -	$ -	$ 1,273	$ 716	$ 557

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

(continued)

	June 30, 2018			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,138	2.3	2.3
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	98	0.2	0.2
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	23	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	13	-	-
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,273	2.6 %	2.6 %

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

	Gross (Admitted and Nonadmitted) Restricted December 31, 2017						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2016	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	583	-	-	-	583	578	5
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	93	-	-	-	93	91	2
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	23	-	-	-	23	27	(4)
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	16	-	-	-	16	32	(16)
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 716	$ -	$ -	$ -	$ 716	$ 729	$ (13)

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

NOTES TO FINANCIAL STATEMENTS

(continued)

	December 31, 2017			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	583	1.2	1.2
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	93	0.2	0.2
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	23	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	16	-	-
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 716	1.5 %	1.5 %

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

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

($ in millions)

	June 30, 2018			
	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
a. Cash	$ 1,132	$ 1,132	2.3 %	2.3 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	6	6	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,138	$ 1,138	2.3 %	2.3 %

* Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

	December 31, 2017			
	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
a. Cash	$ 558	$ 558	1.1 %	1.1 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	25	25	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 583	$ 583	1.2 %	1.2 %

* Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

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

($ in millions)

	1	2
	Amount	% of Liability to Total Liabilities*
June 30, 2018		
k. Recognized obligations to return collateral assets	$ 1,138	3.6 %
December 31, 2017		
k. Recognized obligations to return collateral assets	$ 583	1.9 %

* Column 1 dividend by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of June 30, 2018 or December 31, 2017.

N. Offsetting and Netting of Assets and Liabilities

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

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

H. The Company entered into option contracts which required the payment/receipt of premiums at either the inception of the contract or throughout the life of the contract, depending on the agreement with counterparties and brokers. The Company did not have open option contracts with financing premiums due as of June 30, 2018 or December 31, 2017.

9. Income Taxes

On December 22, 2017, Public Law 115-97, known as the Tax Cuts and Jobs Act of 2017 ("Tax Legislation") became effective, permanently reducing the U.S. corporate income tax rate from 35% to 21% beginning January 1, 2018. As a result, the corporate tax rate is not comparable between periods.

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

(in millions)	June 30, 2018			December 31, 2017			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,062	$ 96	$ 1,158	$ 959	$ 89	$ 1,048	$ 103	$ 7	$ 110
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,062	$ 96	$ 1,158	$ 959	$ 89	$ 1,048	$ 103	$ 7	$ 110
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,062	$ 96	$ 1,158	$ 959	$ 89	$ 1,048	$ 103	$ 7	$ 110
(f) DTLs	469	64	533	381	58	439	88	6	94
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 593	$ 32	$ 625	$ 578	$ 31	$ 609	$ 15	$ 1	$ 16

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101, *Income Taxes*, ("SSAP No. 101") was as follows:

(in millions)	June 30, 2018		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 732	32	764
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	46	-	46
1. Adjusted gross DTAs expected to be realized following the balance sheet date	46	-	46
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,458
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	284	64	348
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,062	$ 96	$ 1,158

	December 31, 2017		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 645	31	676
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	43	-	43
1. Adjusted gross DTAs expected to be realized following the balance sheet date	43	-	43
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,516
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	271	58	329
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 959	$ 89	$ 1,048

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 87	1	88
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	3	-	3
1. Adjusted gross DTAs expected to be realized following the balance sheet date	3	-	3
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(58)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	13	6	19
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 103	$ 7	$ 110

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

(in millions)	(1) 6/30/2018	(2) 6/30/2017	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 320	$ 336	$ (16)
(b) Foreign	-	-	-
(c) Subtotal	$ 320	$ 336	$ (16)
(d) Federal income tax on net capital gains	(14)	63	-(77)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 306	$ 399	$ (93)

	6/30/2018	12/31/2017	(Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 194	$ 106	$ 88
(2) Unearned premium reserve	450	441	9
(3) Policyholder reserves	-	-	-
(4) Investments	46	51	(5)
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	3	3	-
(8) Compensation and benefits accrual	136	141	(5)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	180	175	5
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	53	42	11
(99) Subtotal	$ 1,062	$ 959	$ 103
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,062	$ 959	$ 103
(e) Capital			
(1) Investments	$ 76	$ 76	$ -
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	15	8	7
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 96	$ 89	$ 7
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 96	$ 89	$ 7
(i) Admitted DTAs (2d + 2h)	$ 1,158	$ 1,048	$ 110
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 86	$ -	$ 86
(2) Investments	20	19	1
(3) Fixed assets	65	69	(4)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Pension accrual	-	-	-
(7) Premium acquisition expense	6	6	-
(8) Salvage & subrogation discounting	2	2	-
(9) Compensation and benefits accrual	24	24	-
(10) Other (including items <5% of total ordinary tax liabilities)	2	2	-
(99) Subtotal	$ 205	$ 122	$ 83
(b) Capital			
(1) Investments	$ 2	$ 2	$ -
(2) Real estate	-	-	-
(3) Unrealized gains	326	315	11
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 328	$ 317	$ 11
(c) DTLs (3a99 + 3b99)	$ 533	$ 439	$ 94
4. Net DTAs/DTLs (2i – 3c)	$ 625	$ 609	$ 16

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of June 30:

($ in millions)	2018	Effective Tax Rate	2017	Effective Tax Rate
Provision computed at statutory rate	$ 329	21.0 %	$ 621	35.0 %
Tax credits	(23)	(1.6)	(20)	(1.1)
Intercompany dividends	-	-	(177)	(10.0)
Other	(14)	(0.8)	(5)	(0.3)
Change in net deferred income taxes	14	0.9	(20)	(1.1)
Total statutory income taxes	$ 306	19.5 %	$ 399	22.5 %

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

A.,
B. &
C. The Company paid a total of $2.02 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC ("AIH") in the first six months of 2018. See Note 13, Part 4 for details.

The Company invests in the Allstate Short Term Pool ("Short term pool"), which is offered by the Allstate Short Term Pool, LLC to certain wholly-owned affiliated companies of The Allstate Corporation ("Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool maintained at a stable

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net asset value ("stable NAV") and unit price in proportion to the member's Membership Percentage, as defined in the Operating Agreement of Allstate Short Term Pool, LLC. The stable NAV is calculated daily as original cost plus amortization balance and ending interest balance at the end of the day, prepaid expenses, and unsettled sale trades less unsettled distribution income, unsettled purchase trades and accrued expenses. The fair value of the underlying assets of the Short term pool are monitored daily to observe net asset value ("NAV") does not deviate materially from a stable NAV which if occurred could be evaluated for possible actions. Net investment income and losses and net gains and losses incurred by the Short term pool are allocated pro-rata among the Members in proportion to their interest. Distributions of net investment income or losses and net realized capital gains and losses, if any, are declared daily and paid and reinvested monthly. As of June 30, 2018 and December 31, 2017, the Company's investment in the Short term pool was $564 million and $343 million, respectively.

There were no other transactions entered into by the Company with related parties in 2018 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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

(in millions)	June 30, 2018	December 31, 2017
Allstate Life Insurance Company	$ 43	$ 56
Allstate Property and Casualty Insurance Company	20	16
American Heritage Life Insurance Company	18	18
First Colonial Insurance Company	15	16
Pablo Creek Services, Inc.	15	14
Allstate Enterprises, LLC	14	14
Arity, LLC	8	26
Allstate Financial Services, LLC	6	8
Esurance Insurance Services, Inc.	6	6
E.R.J. Insurance Group, Inc.	5	4
Allstate Investments, LLC	4	8
Allstate Indemnity Company	4	7
Allstate Assurance Company	4	6
Allstate Vehicle and Property Insurance Company	3	7
Northeast Agencies, Inc.	3	4
Signature Motor Club, Inc.	3	3
SquareTrade Holding Company, Inc.	3	-
Allstate New Jersey Insurance Company	2	13
Encompass Indemnity Company	2	2
Allstate Insurance Company of Canada	2	2
Allstate Life Insurance Company of New York	1	2
Answer Financial Inc.	1	1
North Light Specialty Insurance Company	-	2
Encompass Home and Auto Insurance Company	-	1
Total	$ 182	$ 236

11. Debt

B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of June 30, 2018 or December 31, 2017.

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

A. Defined Benefit Plan

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

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
(in millions)	2018	2017	2018	2017	2018	2017
a. Service cost	$ -	$ -	$ 2	$ 2	$ -	$ -
b. Interest cost	-	-	2	3	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(5)	(6)	-	-
f. Prior service cost or credit	-	-	4	4	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 3	$ 3	$ -	$ -

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

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

(in millions)

Date of Payment	2018	2017
February 10	-	250
February 12	516	-
March 23	251	-
April 18	415	-
July 20	-	254
September 29	-	200
December 18	-	400
Total	$ 1,182	$ 1,104

In addition, the Company paid ordinary dividends to AIH consisting of bonds with fair values of $185 million, $247 million and $401 million, and related accrued interest of $1 million, $2 million and $2 million, on February 12, 2018, March 23, 2018, and April 18, 2018, respectively.

The Company also paid an extraordinary dividend of $451 million in cash to AIH on February 10, 2017.

10. Cumulative unrealized gains and losses increased unassigned funds by $3.31 billion and $2.98 billion as of June 30, 2018 and December 31, 2017, respectively.

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14. Contingencies

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The case of *Jack Jimenez, et al. v. Allstate Insurance Company* was filed in the U.S. District Court for the Central District of California in September 2010. Plaintiffs allege off-the-clock wage and hour claims and other California Labor Code violations resulting from purported unpaid overtime. Plaintiffs seek recovery of unpaid compensation, liquidated damages, penalties, and attorneys' fees and costs. The court certified a class that includes all adjusters in the state of California, except auto field adjusters, from September 29, 2006 to final judgment. Allstate's appeals to the Ninth Circuit Court of Appeals and then to the U.S. Supreme Court did not result in decertification. No trial date is calendared.

The case of *Maria Victoria Perez and Kaela Brown, et al. v. Allstate Insurance Company* was filed in the U.S. District Court for the Eastern District of New York in April 2011. Plaintiffs alleged that no-fault claim adjusters have been improperly classified as exempt employees under the New York Labor Law and the Fair Labor Standards Act. Plaintiffs sought unpaid wages, liquidated damages, injunctive relief, compensatory and punitive damages, and attorneys' fees. On September 16, 2014, the court certified a class of no-fault adjusters under the New York Labor Law and refused to decertify a Fair Labor Standards Act class of no-fault adjusters. The parties entered into a settlement agreement in May 2018 which is pending final approval by the court.

The Company is managing various disputes challenging the method in which it has applied deductibles relating to claims for personal injury protection benefits under Florida auto policies. These disputes include a putative class action and litigation involving individual plaintiffs.

Gail Pierce, et al. v. Allstate Insurance Company is a putative class action filed in August 2013 in the Circuit Court of the 17th Judicial Circuit in and for Broward County, Florida. It is brought on behalf of all insureds and their health care provider assignees who submitted claims for personal injury protection under auto policies in effect from March 2008. In the policies at issue, the Company applied the personal injury protection deductible to health care provider charges after the Company reduced those charges for reasonableness. In *Pierce* and the individual matters, plaintiffs seek determinations that the Company must apply the personal injury protection deductible to the full amount charged by the providers. In addition to the difference in policy benefits that may result from applying the deductible to the full amount charged, plaintiffs also seek recovery of attorneys' fees and costs pursuant to Florida statutes.

The question concerning how the personal injury protection deductible is to be applied under Florida law is currently pending before the Florida Supreme Court in a matter involving another insurer, *Progressive v. Florida Hospital.* Progressive appealed from a Fifth District Court of Appeals decision in favor of the health providers. Another appellate district subsequently ruled in favor of insurers in three separate appeals. The Florida Supreme Court indicated that it will decide the issues in *Progressive* without oral argument.

Other proceedings

The Company is defending a consolidated proceeding relating to the reorganization of its agent sales force in 2000, when the Company discontinued employee agent programs, terminated the contracts of its employee agents, and offered those agents the opportunity to become Allstate Exclusive Agent independent contractors or to take severance benefits in exchange for a release of claims. The consolidated proceeding, captioned *Gene Romero, et al. v. Allstate Insurance Company, et al.*, is pending in the United States District Court for the Eastern District of Pennsylvania. The consolidated proceeding includes three separate cases filed in August 2001, December 2001, and December 2003.

The court opted to resolve these proceedings in 4 phases. Phases 1, 2 and 3 are complete although the Company awaits final disposition in Phase 1. On January 30, 2018, the court decided two summary judgment motions filed by Allstate with respect to the Phase 4 claims. The court (i) granted summary judgment in Allstate's favor on the claims by twenty-seven Phase 4 plaintiffs alleging that Allstate improperly retaliated against them by filing counterclaims to their original complaint; and (ii) declined to decide whether the remaining Phase 4 plaintiffs' age discrimination (disparate treatment) claims should be dismissed due to their failure to exhaust administrative remedies.

In May 2018, the court ruled on two additional Phase 4 summary judgment motions filed by Allstate. The court denied Allstate's motion for summary judgment on several of the remaining plaintiffs' state law claims, ruling that those claims are not barred by the statute of limitations. The court denied without prejudice Allstate's renewed motion for summary judgment on the remaining plaintiffs' age discrimination (disparate treatment) claims, ruling that Allstate could renew its motion when the trial court addresses those individual claims.

Allstate continues to reach agreements to settle the claims of individual plaintiffs. As a result of these settlements, plus several voluntary and involuntary dismissals of individual plaintiffs' claims, there are fewer than 20 individual plaintiffs with claims remaining in the litigation.

The court has yet to decide the proper venue for trial, if necessary, of the remaining plaintiffs' individual claims, but has stated that any trial in the Eastern District of Pennsylvania would take place in December 2018. The final resolution of these matters is subject to various uncertainties and complexities including how trials, post-trial motions, possible appeals with respect to the validity of the release, and any rulings on the merits will be resolved.

The three shareholder derivative actions described below are disclosed pursuant to U.S. Securities and Exchange Commission disclosure requirements for these types of matters, and the putative class action has been disclosed because these matters involve similar allegations.

In *Biefeldt v. Wilson, et al.*, a plaintiff alleging to be a stockholder in the Company filed a shareholder derivative complaint in the Circuit Court for Cook County, Illinois, Chancery Division on August 3, 2017. The plaintiff seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. The complaint alleges breaches of fiduciary duty based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation*. The complaint names as defendants the Company's chairman, president and chief executive officer, its former president, its former chief financial officer, who is now the Company's vice chairman, and the members of the board of directors during the relevant period. The defendants' motion to dismiss the complaint was heard on May 8, 2018. On June 29, 2018, the court granted the motion to dismiss. On July 26, 2018, the court consolidated this matter with the *IBEW Local No. 98 Pension Fund* matter described below. The court granted the consolidated plaintiffs leave to file a consolidated complaint by August 10, 2018. Defendants must answer or respond to the consolidated complaint by September 24, 2018.

In *IBEW Local No. 98 Pension Fund v. Wilson, et al.*, another plaintiff alleging to be a stockholder in the Company filed a shareholder derivative complaint in the Circuit Court for Cook County, Illinois, Chancery Division on April 12, 2018. The plaintiff seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. The complaint alleges breaches of fiduciary duty based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation*. The complaint also includes allegations concerning the exercise of stock options by the Company's chairman, president and chief executive officer and several other members of our board of directors during the relevant period. The complaint names as defendants the Company's chairman, president and chief executive officer, its former president and the members of the board of directors during the relevant period. On May 17, 2018, the court transferred this case to the same judge handling the *Biefeldt v. Wilson, et al.* lawsuit. On July 26, 2018, the court consolidated this matter with the *Biefeldt* matter described above. The court granted the consolidated plaintiffs leave to file a consolidated complaint by August 10, 2018. Defendants must answer or respond to the consolidated complaint by September 24, 2018.

In *Sundquist v. Wilson, et al.*, another plaintiff alleging to be a stockholder in the Company filed a shareholder derivative complaint in federal court in the Northern District of Illinois on May 21, 2018. The plaintiff seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. The complaint alleges breaches of fiduciary duty based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation.* The complaint also asserts state law "misappropriation" claims based on stock option transactions by the Company's chairman, president and chief executive officer, its former chief financial officer, who is now the Company's

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vice chairman, and members of the board of directors. The complaint names as defendants the Company's chairman, president and chief executive officer, its former president, its former chief financial officer, who is now the Company's vice chairman, and the members of the board of directors during the relevant period. Defendants must answer or respond to the complaint by August 7, 2018.

In re The Allstate Corp. Securities Litigation is a putative class action filed in November 2016 in the United States District Court for the Northern District of Illinois against the Company and several of its officers asserting claims under the federal securities laws. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and such other relief as the court deems appropriate. Plaintiffs allege that the Company and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance. Plaintiffs' further allege that a senior officer engaged in stock option exercises and sales during that time allegedly while in possession of nonpublic information about claim frequency. The Company, its chairman, president and chief executive officer, and its former president are the named defendants. Defendants answered the complaint, disputing plaintiffs' allegations that there was any misstatement or omission or other misconduct, after the court denied their motion to dismiss on February 27, 2018.

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	June 30, 2018	December 31, 2017	June 30, 2018	December 31, 2017
a. Swaps	$ 572	$ 194	$ 515	$ 480
b. Futures	143	30	1,413	156
c. Options	546	-	490	-
d. Total	$ 1,261	$ 224	$ 2,418	$ 636

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of June 30, 2018 and December 31, 2017, bonds, including LBASS and common stocks with fair values of $1.10 billion and $567 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

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

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

C. Wash Sales

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

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the second quarter of 2018 and 2017, and reacquired within 30 days of the sale date were as follows:

($ in millions)	2018				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	12	$ 15	$ 15	$ -
Bonds	4	6	$ 8	$ 7	$ (1)
Bonds	5	1	$ 1	$ 1	$ -
Unaffiliated common stocks		999	$ 141	$ 145	$ 5

	2017				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	4	$ 10	$ 10	$ -
Bonds	4	2	$ 2	$ 2	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		498	$ 133	$ 142	$ 8

20. Fair Value Measurements

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

The Company has two types of situations where investments are classified as Level 3. The first is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs. The second situation where the Company classifies securities in Level 3 is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

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

(in millions)	June 30, 2018				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 1,321	$ 588	$ -	$ 1,909
Hybrid securities	-	19	-		19
U.S. special revenue and special assessment obligations	-	7	5	-	12
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
SVO identified funds	-	-	-	-	-
All other governments	-	1	-	-	1
Total bonds	-	1,348	596	-	1,944
Perpetual preferred stocks					
Industrial and miscellaneous	-	46	12	-	58
Unaffiliated common stocks					
Industrial and miscellaneous	2,095	3	112	14	2,224
Mutual funds	1,698	111	-	32	1,841
Total unaffiliated common stocks	3,793	114	112	46	4,065
Cash equivalents	593	-	-	-	593
Derivative assets					
Equity and index contracts	-	26	-	-	26
Foreign currency contracts	-	4	-	-	4
Credit contracts	-	3			3
Total derivative assets	-	33	-	-	33
Total assets at fair value	$ 4,386	$ 1,541	$ 720	$ 46	$ 6,693
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (7)	$ -	$ -	$ (7)
Credit contracts	-	(6)	-	-	(6)
Foreign currency contracts	-	(2)	-	-	(2)
Total derivative liabilities	-	(15)	-	-	(15)
Total liabilities at fair value	$ -	$ (15)	$ -	$ -	$ (15)

	December 31, 2017			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 432	$ 359	$ 791
Hybrid securities	-	-	-	-
U.S. special revenue and special assessment obligations	-	7	-	7
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	1	3	4
SVO identified funds	79	-	-	79
All other governments	-	-	-	-
Total bonds	79	440	362	881
Perpetual preferred stocks				
Industrial and miscellaneous	-	69	12	81
Unaffiliated common stocks				
Industrial and miscellaneous	2,090	2	69	2,161
Mutual funds	1,577	115	31	1,723
Total unaffiliated common stocks	3,667	117	100	3,884
Cash equivalents	-	-	-	-
Derivative assets				
Equity and index contracts	-	7	-	7
Foreign currency contracts	-	4	-	4
Credit contracts	-	-	-	-
Total derivative assets	-	11	-	11
Total assets at fair value	$ 3,746	$ 637	$ 474	$ 4,857
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (3)	$ -	$ (3)
Credit contracts	-	(5)	-	(5)
Foreign currency contracts	-	(11)	-	(11)
Total derivative liabilities	-	(19)	-	(19)
Total liabilities at fair value	$ -	$ (19)	$ -	$ (19)

There were no transfers between Level 1 and Level 2 during 2018 or 2017.

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

(in millions)

Description	Beginning balance as of 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 359	$ 520	$ (158)	$ 1	$ -
U.S. special revenue and special assessment obligations	-	5	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	12	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	69	-	(16)	-	9
Mutual funds	31	-	(31)	-	-
Total assets and liabilities	$ 474	$ 525	$ (205)	$ 1	$ 9

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2018
Bonds					
Industrial and miscellaneous	$ 315	$ -	$ (316)	$ (133)	$ 588
U.S. special revenue and special assessment obligations	-	-	-	-	5
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	12
Unaffiliated common stocks					
Industrial and miscellaneous	57	-	(7)	-	112
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 372	$ -	$ (323)	$ (133)	$ 720

Description	Beginning balance as of 01/01/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 305	$ 318	$ (68)	$ (1)	$ -
U.S. special revenue and special assessment obligations	17	-	(5)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	12	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	44	-	(3)	(1)	8
Mutual funds	28	-	-	-	1
Total assets and liabilities	$ 409	$ 318	$ (76)	$ (2)	$ 9

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2017
Bonds					
Industrial and miscellaneous	$ 221	$ -	$ (199)	$ (190)	$ 386
U.S. special revenue and special assessment obligations	-	-	(12)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	12
Unaffiliated common stocks					
Industrial and miscellaneous	2	-	(9)	-	41
Mutual funds	-	-	-	-	29
Total assets and liabilities	$ 223	$ -	$ (220)	$ (190)	$ 471

Transfers into Level 3 during the first six months of 2018 and 2017 included securities measured at lower of cost or market and reported at fair value in 2018 and 2017, and at cost in 2017 and 2016. In addition, transfers into Level 3 during the first six months of 2017 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote where the inputs had not been corroborated to be market observable.

Transfers out of Level 3 for common stocks during the first six months of 2018 was a result of an asset utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 for bonds during the first six months of 2018 and 2017 included securities measured at lower of cost or market and reported at cost in 2018 and 2017, and fair value in 2017 and 2016. Transfers out of Level 3 during the first six months of 2017 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, whose inputs have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

NOTES TO FINANCIAL STATEMENTS

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

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

Level 2 measurements

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

Both U.S. special revenue and special assessment obligation bonds and U.S. political subdivisions of states, territories and possessions bonds consist of municipal bonds whose primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

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

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

Level 3 measurements

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

Both U.S. special revenue and special assessment obligations bonds and U.S. political subdivisions of states, territories and possessions bonds consist of municipal bonds that are not rated by third party credit rating agencies, but receive an NAIC designation. The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows.

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

Certain investments in common stock of investment companies, which do not have readily determinable fair values, use NAV provided by the issuing corporation and are excluded from the fair value hierarchy.

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

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

Financial assets

(in millions)	June 30, 2018						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 25,018	$ 25,287	$ 785	$ 22,863	$ 1,370	$ -	$ -
LBASS	$ 1,070	$ 1,013	$ -	$ 1,010	$ 60	$ -	$ -
Preferred stocks	$ 145	$ 85	$ -	$ 133	$ 12	$ -	$ -
Unaffiliated common stocks	$ 4,065	$ 4,065	$ 3,793	$ 114	$ 112	$ 46	$ -
Mortgage loans on real estate	$ 421	$ 420	$ -	$ -	$ 421	$ -	$ -
Cash equivalents	$ 996	$ 996	$ 593	$ 403	$ -	$ -	$ -
Short-term investments	$ 584	$ 584	$ 17	$ 1	$ 2	$ 564	$ -
Derivatives	$ 44	$ 43	$ -	$ 44	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 311	$ 310	$ -	$ -	$ 311	$ -	$ -
Unaffiliated surplus notes	$ 10	$ 10	$ -	$ 10	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 18	$ 19	$ -	$ -	$ 18	$ -	$ -
Securities lending reinvested collateral	$ 6	$ 6	$ -	$ 6	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 2017					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds:						
Other than LBASS	$ 26,593	$ 26,462	$ 1,405	$ 23,780	$ 1,408	$ -
LBASS	$ 1,368	$ 1,302	$ -	$ 1,231	$ 137	$ -
Preferred stocks	$ 151	$ 105	$ -	$ 139	$ 12	$ -
Unaffiliated common stocks	$ 3,884	$ 3,884	$ 3,667	$ 117	$ 100	$ -
Mortgage loans on real estate	$ 401	$ 394	$ -	$ -	$ 401	$ -
Cash equivalents	$ 366	$ 366	$ 59	$ 307	$ -	$ -
Short-term investments	$ 368	$ 368	$ -	$ 363	$ 5	$ -
Derivatives	$ 17	$ 18	$ -	$ 17	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 287	$ 287	$ -	$ -	$ 287	$ -
Unaffiliated surplus notes	$ 16	$ 15	$ -	$ 16	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -
Affiliated collateral loans	$ 18	$ 19	$ -	$ -	$ 18	$ -
Securities lending reinvested collateral	$ 25	$ 25	$ -	$ 25	$ -	$ -

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

The fair value of preferred stocks in Levels 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of preferred stocks in Level 3 is based on valuation methods described in Part A4 of this note.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

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

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net assets values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads as of December 31, 2017. The fair value of short-term investments in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. NAV was determined to be a practical expedient to fair value for the Company's investment in the Short term pool as of June 30, 2018, and is no longer included in Level 2. The fair value of short-term investments in Level 3 is primarily based on non-binding quotes where the inputs have not been corroborated to be market observable.

The fair value of free-standing exchange listed derivatives in Level 2 is based on the valuation methods described in Part A4 of this note. Cash collateral for futures contracts is also included in the derivatives line and the fair value, which is included in Level 2, is based on carrying value due to its short-term nature.

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

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

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

Financial liabilities

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

(in millions)	June 30, 2018						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,138	$ 1,138	$ -	$ 1,138	$ -	$ -	$ -
Derivatives	$ 15	$ 15	$ -	$ 15	$ -	$ -	$ -

	December 31, 2017					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 583	$ 583	$ -	$ 583	$ -	$ -
Derivatives	$ 20	$ 19	$ 1	$ 19	$ -	$ -

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

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

NOTES TO FINANCIAL STATEMENTS

D. The Company was able to estimate the fair value of all its financial instruments in 2018 and 2017.

E. Investments in certain common stock measured and reported at NAV in the Assets page and presented in the table in Part A(1) are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the investee or the liquidation of the underlying asset or assets of the investees over the life of these investments, typically 3-7 years. As of June 30, 2018, the Company has no commitments to invest in these investments over their remaining lives.

In the table in Parts B & C, the Company disclosed NAV as a practical expedient to fair value for its investment in the Short term pool. There are no restrictions on withdrawals from the Short term pool. Withdrawals are made at stable NAV and it is not probable the investment in the Short term pool will be sold at an amount different from the stable NAV. Each member company may make withdrawals on demand without penalty on any business day with the settlement of funds not to exceed ten business days. The Short term pool's investment strategy is to invest in U.S. dollar-denominated, high quality and highly liquid investments with very low credit risk and a duration of less than 100 days. As of June 30, 2018, the Company did not have commitments to invest in the Short term pool. None of the Company's investments were measured and reported using NAV as a practical expedient to fair value in the Assets page as of June 30, 2018.

22. Events Subsequent

On July 2, 2018, the Company declared an ordinary dividend of $254 million to AIH, which was paid in cash on July 20, 2018.

An evaluation of subsequent events was made through August 10, 2018 for the Quarterly Statement issued on August 14, 2018. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first six months in 2018 and 2017 subject to retrospective rating features was $1.72 billion and $1.42 billion, respectively. These amounts represented 11.4% and 9.9% of total net premiums written in the first six months in 2018 and 2017, respectively.

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

(in millions)	June 30, 2018	December 31, 2017
Balance as of January 1	$ 17,102	$ 16,426
Incurred related to:		
Current year	10,073	20,488
Prior years	(150)	(342)
Total incurred	9,923	20,146
Paid related to:		
Current year	5,298	13,173
Prior years	4,324	6,297
Total paid	9,622	19,470
Balance	$ 17,403	$ 17,102

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.22 billion and $3.16 billion for the six months ended June 30, 2018 and the year ended December 31, 2017, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(150) million and $(343) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 30, 2018 and the year ended for the year ended December 31, 2017, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $714 million and $650 million was included as a reduction of loss reserves as of June 30, 2018 and December 31, 2017, respectively.

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

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2018 or 2017.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
On 4/2/2018, Allstate New Jersey Property and Casualty Insurance Company ("ANJPC") (NAIC# 12344) acquired First Jersey Casualty Insurance Company, Inc. ("First Jersey") (NAIC# 14940), which is domciled in NJ. On 4/16/2018 ANJPC merged into First Jersey, which became the surviving entity & concurrently renamed Allstate New Jersey Property and Casualty Insurance Company.

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2015

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$14,238,301 PLEDGED AS COLLATERAL; $98,255,218 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $22,650,568 ON DEPOSIT WITH STATE AND $1,256,705 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,304,707,083

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,422,866,048	$ 5,736,322,579
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 531,786,585	$ 578,682,397
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,954,652,633	$ 6,315,004,976
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 1,140,509,318

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,140,977,577

16.3 Total payable for securities lending reported on the liability page. $ 1,137,576,513

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A
BLACKROCK FINANCIAL MANAGEMENT, INC	U
ARIEL INVESTMENTS, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	SEC	DS
108211	ARIEL INVESTMENTS, LLC	5493007TOVD6LN5SJS12	SEC	DS

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

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
15876	46-5173660	Aleka Insurance Incorporated	HI	Unauthorized		
00000	AA-3190186	White Rock Insurance (SAC) Limited	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

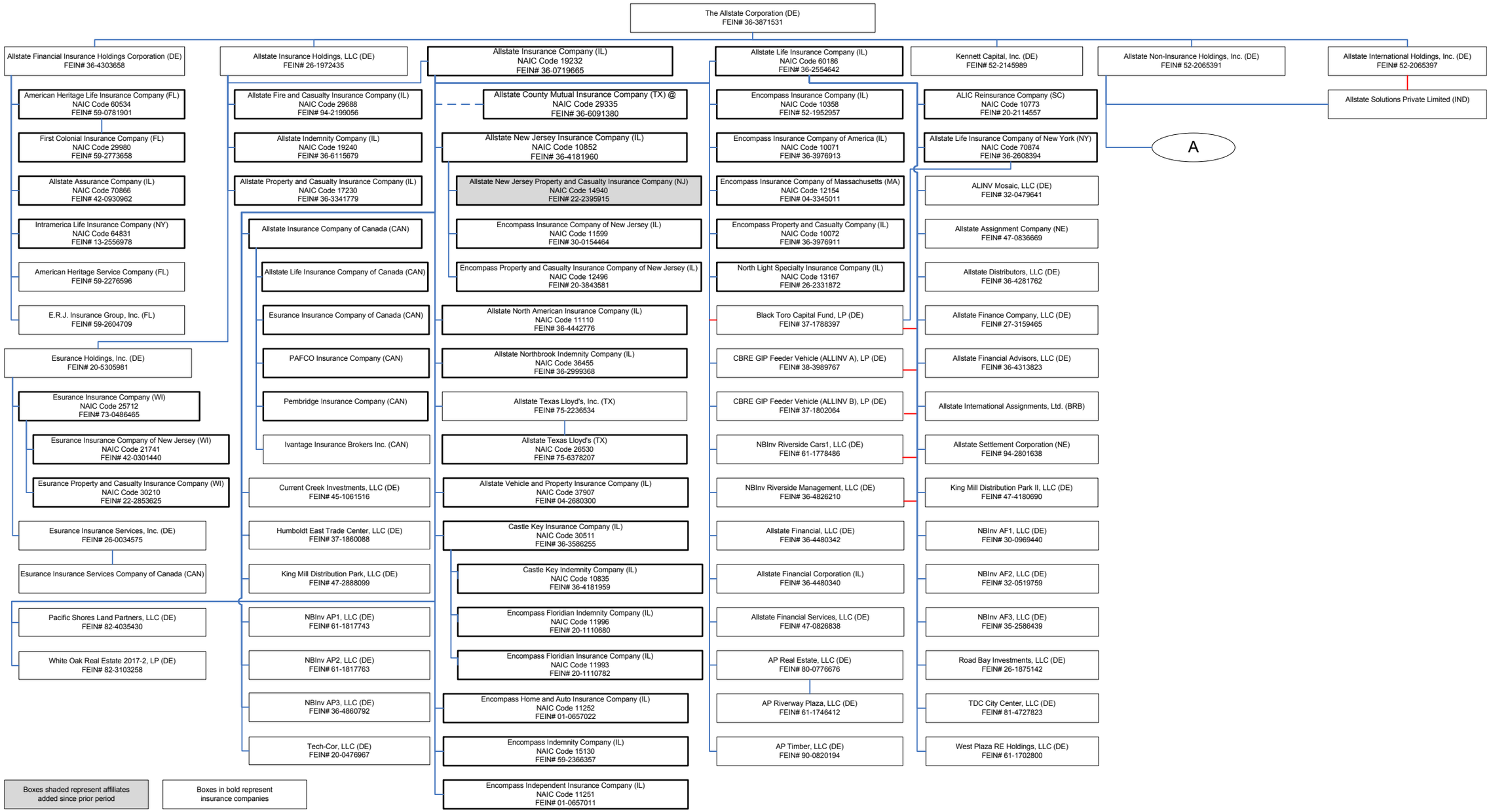
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	46,955,733	49,100,274	22,483,621	22,640,414	31,912,560	32,950,909
2. Alaska AK	L	21,970,624	23,604,509	11,841,836	12,861,606	17,111,571	16,585,607
3. Arizona AZ	L	23,258,990	24,877,239	11,657,230	10,799,014	19,872,551	25,442,464
4. Arkansas AR	L	19,865,778	21,087,300	8,773,526	9,788,638	12,653,950	14,580,629
5. California CA	L	327,747,172	322,013,099	324,028,327	189,734,778	501,593,254	425,104,245
6. Colorado CO	L	37,653,330	38,971,743	19,303,629	37,018,425	46,189,837	40,045,204
7. Connecticut CT	L	69,079,995	73,045,044	38,278,159	28,585,670	72,097,095	62,936,727
8. Delaware DE	L	9,140,947	9,529,015	4,874,833	4,994,093	58,174,974	52,913,249
9. District of Columbia DC	L	6,391,508	6,664,062	2,904,205	2,329,273	4,041,774	3,270,833
10. Florida FL	L	235,405,827	244,978,361	120,766,049	123,141,930	271,564,431	280,086,037
11. Georgia GA	L	107,326,451	110,877,823	53,001,031	61,449,922	88,820,931	94,393,254
12. Hawaii HI	L	47,908,449	45,639,009	31,211,577	26,167,833	38,821,533	31,259,046
13. Idaho ID	L	6,406,638	6,887,773	4,507,590	4,147,640	5,240,187	5,147,305
14. Illinois IL	L	145,985,044	110,388,962	55,023,776	58,168,743	351,182,471	337,327,057
15. Indiana IN	L	30,931,060	33,121,459	13,256,351	17,087,402	20,491,895	22,910,394
16. Iowa IA	L	3,932,412	4,176,232	1,329,605	1,677,908	1,614,989	2,612,988
17. Kansas KS	L	9,558,215	10,200,602	3,327,198	4,723,100	5,138,216	4,565,719
18. Kentucky KY	L	33,125,023	34,951,113	15,140,630	15,403,620	23,370,255	28,660,696
19. Louisiana LA	L	132,316,919	143,298,887	50,084,392	85,424,359	88,361,499	98,362,157
20. Maine ME	L	7,221,611	7,998,402	2,807,274	2,741,418	7,094,757	5,964,179
21. Maryland MD	L	129,559,700	134,014,259	86,811,186	78,189,266	182,799,599	183,170,266
22. Massachusetts MA	L	39,286,662	35,399,418	23,409,487	22,032,134	37,478,280	41,059,684
23. Michigan MI	L	37,336,933	43,900,336	49,940,714	57,693,813	2,551,771,474	2,496,410,578
24. Minnesota MN	L	12,740,604	13,854,254	6,184,029	7,416,145	21,979,646	26,196,977
25. Mississippi MS	L	30,142,049	32,283,084	11,983,711	17,073,615	33,138,053	28,347,867
26. Missouri MO	L	12,901,259	14,030,358	7,329,280	9,088,556	12,446,106	12,505,970
27. Montana MT	L	2,924,521	3,129,054	2,235,969	1,410,851	5,929,727	5,869,345
28. Nebraska NE	L	5,617,752	5,920,272	2,226,646	2,484,144	4,378,522	18,468,763
29. Nevada NV	L	15,664,306	16,435,102	8,572,758	8,464,593	15,513,656	15,489,350
30. New Hampshire NH	L	9,276,624	9,816,995	3,894,627	3,846,684	11,148,638	11,714,928
31. New Jersey NJ	N		300,731	17,780,347	18,223,469	625,418,857	627,459,846
32. New Mexico NM	L	15,987,130	16,971,326	7,265,510	8,749,888	24,084,874	33,233,208
33. New York NY	L	495,267,074	545,813,345	316,035,614	300,541,593	961,383,610	1,068,102,859
34. North Carolina NC	L	72,811,341	75,465,692	29,092,223	36,937,192	44,718,735	50,181,578
35. North Dakota ND	L	7,094,348	6,985,055	3,145,080	3,354,255	4,238,783	4,193,502
36. Ohio OH	L	70,077,893	74,251,116	34,529,956	31,631,296	85,634,054	88,555,984
37. Oklahoma OK	L	21,959,726	24,031,583	7,582,611	8,863,431	14,498,697	14,613,233
38. Oregon OR	L	24,944,621	26,274,128	18,263,887	15,929,048	20,747,908	21,932,861
39. Pennsylvania PA	L	128,270,024	138,751,906	76,331,794	78,466,936	297,573,169	329,745,166
40. Rhode Island RI	L	19,569,267	22,486,607	10,021,126	8,255,965	23,741,617	21,288,531
41. South Carolina SC	L	78,550,940	82,614,895	34,124,738	43,339,088	67,607,075	73,386,932
42. South Dakota SD	L	3,117,221	2,697,070	1,921,057	1,046,092	2,482,410	3,152,930
43. Tennessee TN	L	45,739,820	48,199,093	20,204,295	27,237,911	32,423,999	38,039,796
44. Texas TX	L	48,824,300	47,650,256	86,497,418	24,285,918	79,142,050	40,130,417
45. Utah UT	L	20,411,923	22,573,070	9,560,916	11,132,752	14,789,357	18,701,263
46. Vermont VT	L	4,241,872	4,650,865	1,691,968	1,578,336	2,181,921	2,942,625
47. Virginia VA	L	109,936,158	115,611,506	51,944,442	56,363,794	81,748,857	82,450,448
48. Washington WA	L	65,871,304	67,941,904	37,396,671	42,631,982	77,371,303	74,288,590
49. West Virginia WV	L	18,105,618	19,185,457	8,355,523	7,596,401	12,071,366	13,714,218
50. Wisconsin WI	L	7,511,868	6,237,429	4,367,822	3,482,775	38,820,418	35,994,551
51. Wyoming WY	L	2,258,992	2,428,803	896,150	1,360,518	3,245,852	1,221,104
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					1,258	1,490
58. Aggregate Other Alien OT	XXX				59,633	96,387	124,421
59. Totals	XXX	2,878,183,572	2,981,315,881	1,774,198,393	1,657,653,859	7,055,954,988	7,067,807,982
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien OT	XXX				59,633	96,387	124,421
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX				59,633	96,387	124,421

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
Q - Qualified - Qualified or accredited reinsurer.
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile
N - None of the above - Not allowed to write business in the state 5

STATEMENT AS OF JUNE 30, 2018 OF THE ALLSTATE INSURANCE COMPANY

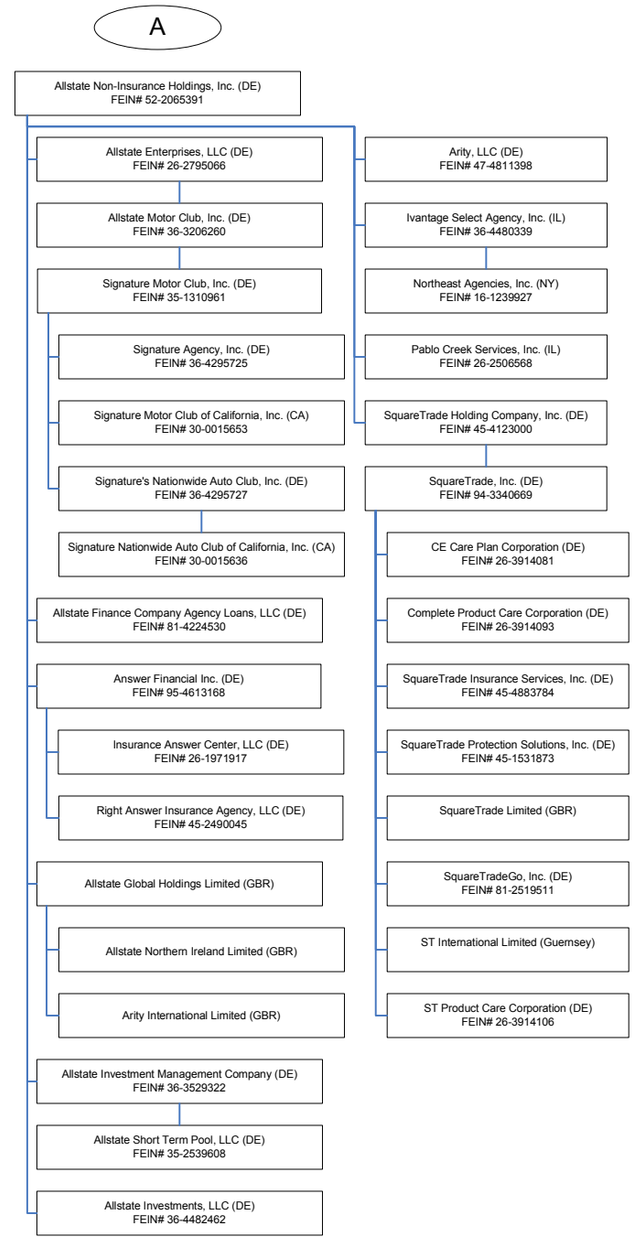
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



@ Denotes company which is affiliated but not owned

STATEMENT AS OF JUNE 30, 2018 OF THE ALLSTATE INSURANCE COMPANY

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



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							ST International Limited	GGY	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	443,897	1,270,357	286.2	178.5
2.	Allied Lines	125,048,197	57,746,273	46.2	4.5
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	992,989,952	547,441,956	55.1	49.1
5.	Commercial multiple peril	110,632,298	68,067,603	61.5	61.3
6.	Mortgage guaranty				
8.	Ocean marine	243,215	(7,611)	(3.1)	41.1
9.	Inland marine	26,110,194	7,940,160	30.4	27.4
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	529,786	9,315,252	1,758.3	(0.3)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(474,606)		
17.1	Other liability - occurrence	41,946,566	13,594,276	32.4	49.4
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	306,448	(18,415,849)	(6,009.5)	3,239.0
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	766,826,779	432,840,707	56.4	66.2
19.3,19.4	Commercial auto liability	157,913,774	141,835,148	89.8	62.1
21.	Auto physical damage	752,013,033	267,517,003	35.6	38.8
22.	Aircraft (all perils)				
23.	Fidelity	4,236	(58,107)	(1,371.6)	1,316.9
24.	Surety	3,639			
26.	Burglary and theft		10,583		
27.	Boiler and machinery	2,000,940	1,039,009	51.9	42.4
28.	Credit				
29.	International				
30.	Warranty	37,520			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,022,806	(41)	0.0	0.1
35.	Totals	2,978,073,280	1,529,662,115	51.4	50.4
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,022,806	(41)	0.0	
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,022,806	(41)	0.0	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	196,730	409,126	432,825
2.	Allied Lines	70,775,194	116,056,486	118,626,888
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	513,515,027	927,527,283	961,855,334
5.	Commercial multiple peril	54,529,409	107,339,714	112,768,691
6.	Mortgage guaranty			
8.	Ocean marine	156,736	266,920	300,632
9.	Inland marine	15,954,806	26,197,309	28,038,780
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	283,703	467,810	496,181
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	22,908,288	42,845,132	41,459,933
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	126,698	314,632	350,204
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	363,748,216	741,220,171	826,754,901
19.3,19.4	Commercial auto liability	94,339,081	163,777,487	121,634,694
21.	Auto physical damage	369,263,659	747,410,332	765,602,219
22.	Aircraft (all perils)			
23.	Fidelity	1,603	3,769	4,526
24.	Surety	2,155	2,155	1,895
26.	Burglary and theft			
27.	Boiler and machinery	1,003,060	2,017,185	1,993,303
28.	Credit			
29.	International			
30.	Warranty	1,396,792	1,396,792	
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	520,353	931,269	994,875
35.	Totals	1,508,721,511	2,878,183,572	2,981,315,881
	DETAILS OF WRITE-INS			
3401.	Identity theft	520,353	931,269	994,875
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	520,353	931,269	994,875

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2015 + Prior	4,681,263	1,709,668	6,390,931	913,997	49,210	963,207	4,084,456	53,313	1,201,147	5,338,916	317,189	(405,998)	(88,808)
2. 2016	2,705,208	690,158	3,395,366	665,695	51,744	717,439	2,158,908	72,490	459,311	2,690,709	119,395	(106,613)	12,781
3. Subtotals 2016 + Prior	7,386,472	2,399,826	9,786,298	1,579,692	100,954	1,680,646	6,243,364	125,802	1,660,458	8,029,624	436,584	(512,611)	(76,027)
4. 2017	5,716,740	1,598,678	7,315,418	2,188,173	455,461	2,643,634	3,277,030	316,488	1,004,710	4,598,227	(251,537)	177,981	(73,557)
5. Subtotals 2017 + Prior	13,103,212	3,998,504	17,101,716	3,767,865	556,416	4,324,281	9,520,394	442,290	2,665,167	12,627,852	185,047	(334,630)	(149,584)
6. 2018	XXX	XXX	XXX	XXX	5,298,071	5,298,071	XXX	3,476,688	1,298,092	4,774,780	XXX	XXX	XXX
7. Totals	13,103,212	3,998,504	17,101,716	3,767,865	5,854,486	9,622,352	9,520,394	3,918,978	3,963,259	17,402,631	185,047	(334,630)	(149,584)
8. Prior Year-End Surplus As Regards Policyholders	17,454,431										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 1.4	2. (8.4)	3. (0.9)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (0.9)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	MCCA refund	1,178,706		1,178,706	518,433
2505.	OPEB prepaid benefits	95,747,500	95,747,500		
2506.	Advances	35,996,466	35,996,466		
2507.	Accounts receivable from sale of securities	18,598	18,598		
2597.	Summary of remaining write-ins for Line 25 from overflow page	132,941,270	131,762,564	1,178,706	518,433

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Derivative cash	17,332,289	817,895
2505.	Deposit for assumed reinsurance from CNA	15,717,415	15,817,950
2506.	Securities lending	1,098,279	339,468
2507.	Retroactive reinsurance reserve ceded	(5,013,842)	(5,344,358)
2597.	Summary of remaining write-ins for Line 25 from overflow page	29,134,141	11,630,955

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	333,956,725	346,202,856
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	3,048,378	16,380,570
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		36,989
5.	Deduct amounts received on disposals		36,989
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	14,375,529	28,626,701
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	322,629,574	333,956,725
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	322,629,574	333,956,725

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	394,213,591	280,368,276
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	38,000,000	122,690,000
	2.2 Additional investment made after acquisition	15,097,085	
3.	Capitalized deferred interest and other	282,598	(314,313)
4.	Accrual of discount	29,479	2,235
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	27,430,465	8,532,607
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	420,192,288	394,213,591
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	420,192,288	394,213,591
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	420,192,288	394,213,591

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,329,277,731	3,661,408,135
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	209,452,070	479,930,482
	2.2 Additional investment made after acquisition	514,262,593	597,554,928
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	50,789,372	245,302,359
6.	Total gain (loss) on disposals	15,238,988	(1,480,827)
7.	Deduct amounts received on disposals	215,748,787	623,688,458
8.	Deduct amortization of premium and depreciation	23,245,225	40,457,280
9.	Total foreign exchange change in book/adjusted carrying value	18,056,016	20,064,758
10.	Deduct current year's other than temporary impairment recognized	9,930,245	9,356,366
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,888,152,514	4,329,277,731
12.	Deduct total nonadmitted amounts	3,633,067	9,048,952
13.	Statement value at end of current period (Line 11 minus Line 12)	4,884,519,447	4,320,228,780

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	37,176,199,839	33,843,869,861
2.	Cost of bonds and stocks acquired	17,532,393,902	27,677,244,950
3.	Accrual of discount	13,990,189	31,074,616
4.	Unrealized valuation increase (decrease)	271,345,776	815,356,092
5.	Total gain (loss) on disposals	(76,718,977)	309,865,200
6.	Deduct consideration for bonds and stocks disposed of	18,623,679,143	25,415,713,622
7.	Deduct amortization of premium	66,144,867	125,924,864
8.	Total foreign exchange change in book/adjusted carrying value	(19,382,873)	93,170,938
9.	Deduct current year's other than temporary impairment recognized	23,414,148	52,743,331
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,401,202	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	36,188,990,899	37,176,199,839
12.	Deduct total nonadmitted amounts	5,780,741	6,284,350
13.	Statement value at end of current period (Line 11 minus Line 12)	36,183,210,159	37,169,915,489

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	14,292,687,203	13,984,459,958	13,506,444,500	(83,998,749)	14,292,687,203	14,686,703,912		14,979,488,313
2. NAIC 2 (a)	8,703,609,745	1,872,899,397	1,675,591,658	90,311,989	8,703,609,745	8,991,229,472		8,417,958,973
3. NAIC 3 (a)	2,316,935,655	362,373,555	799,990,021	27,751,054	2,316,935,655	1,907,070,243		2,705,251,140
4. NAIC 4 (a)	1,639,433,285	451,580,387	610,661,118	(53,518,649)	1,639,433,285	1,426,833,904		2,007,369,656
5. NAIC 5 (a)	234,955,582	37,988,059	30,929,872	6,445,003	234,955,582	248,458,773		300,369,956
6. NAIC 6 (a)	30,242,776	44,333,636	34,469,268	(12,964,235)	30,242,776	27,142,910		28,829,176
7. Total Bonds	27,217,864,245	16,753,634,992	16,658,086,437	(25,973,586)	27,217,864,245	27,287,439,213		28,439,267,214
PREFERRED STOCK								
8. NAIC 1		3,314				3,314		8,347
9. NAIC 2	40,156,172		172,977	(15,967,263)	40,156,172	24,015,932		40,267,290
10. NAIC 3	43,847,275	298,067	166,874	1,326,632	43,847,275	45,305,100		53,366,876
11. NAIC 4	3,844,315			(140,705)	3,844,315	3,703,610		
12. NAIC 5	11,632,500				11,632,500	11,632,500		11,632,500
13. NAIC 6								
14. Total Preferred Stock	99,480,262	301,381	339,851	(14,781,337)	99,480,262	84,660,456		105,275,014
15. Total Bonds and Preferred Stock	27,317,344,508	16,753,936,373	16,658,426,289	(40,754,923)	27,317,344,508	27,372,099,669		28,544,542,228

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

NAIC 1 $ 578,494,237 ; NAIC 2 $ 406,814,950 ; NAIC 3 $; NAIC 4 $ 2,182,621 ; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	583,843,713	XXX	583,876,865	304,837	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	367,906,826	1,559,844,993
2.	Cost of short-term investments acquired	13,136,814,692	23,877,425,731
3.	Accrual of discount	43,496	94,430
4.	Unrealized valuation increase (decrease)	(42,088)	293,815
5.	Total gain (loss) on disposals		(389,795)
6.	Deduct consideration received on disposals	12,920,622,929	25,067,619,307
7.	Deduct amortization of premium	256,284	1,742,736
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		305
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	583,843,713	367,906,826
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	583,843,713	367,906,826

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(8,368,434)
2.	Cost Paid/(Consideration Received) on additions	17,279,509
3.	Unrealized Valuation increase/(decrease)	6,498,936
4.	Total gain (loss) on termination recognized	(5,676,797)
5.	Considerations received/(paid) on terminations	1,683,049
6.	Amortization	133,347
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	9,912,569
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	18,096,082
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	18,096,082

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				6,834,827
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				3,681,134
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(4,598,520)			
	3.12 Section 1, Column 15, prior year	1,599,410	(6,197,930)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(2,941,232)			
	3.14 Section 1, Column 18, prior year	1,100	(2,942,332)	(9,140,262)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(7,539,752)			
	3.24 Section 1, Column 19, prior year	1,600,510	(9,140,262)	(9,140,262)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		8,804,556		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	7,204,046	7,204,046		
4.3	Subtotal (Line 4.1 minus Line 4.2)				1,600,510
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(1,600,510)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				10,515,961
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				10,515,961

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	SWAP 20-Dec-2018 Pay USD Float US3MLIB + due 12/20/2018, CDSAttached to Cash Security-TREASURY NOTE	1FE	8,400,000	8,413,523	8,520,528	05/18/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		124,468	912828-4Q-0	TREASURY NOTE	1	8,413,523	8,396,060
PENDING	SWAP 20-Dec-2018 Pay USD Float US3MLIB + due 12/20/2018, CDSAttached to Cash Security-TREASURY NOTE	2FE	8,400,000	8,413,523	8,524,534	05/22/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		128,473	912828-4Q-0	TREASURY NOTE	1	8,413,523	8,396,060
PENDING	SWAP 20-Dec-2018 Pay USD Float US3MLIB + due 12/20/2018, CDSAttached to Cash Security-TREASURY NOTE	1FE	8,400,000	8,388,201	8,560,791	05/29/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		152,585	912828-4L-1	TREASURY NOTE	1	8,388,201	8,408,207
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-AMAZON.COM INC	1FE	46,791,210	46,700,915	47,161,956	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(6,905)	023135-AM-8	AMAZON.COM INC	1FE	46,700,915	47,168,861
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-AMERICAN EXPRESS CREDIT CORP	1FE	54,755,671	54,734,499	53,952,921	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(8,080)	0258M0-DT-3	AMERICAN EXPRESS CREDIT CORP	1FE	54,734,499	53,961,002
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-BROADCOM CORPORATION	1FE	59,733,459	59,556,791	58,091,591	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(8,815)	11134L-AD-1	BROADCOM CORPORATION	2FE	59,556,791	58,100,406
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-CONSTELLATION BRANDS INC	1FE	39,822,306	39,760,742	38,857,030	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(5,877)	21036P-AV-0	CONSTELLATION BRANDS INC	2FE	39,760,742	38,862,907
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-DUKE ENERGY CORP	1FE	38,328,970	38,263,049	36,858,380	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(5,656)	26441C-AW-5	DUKE ENERGY CORP	2FE	38,263,049	36,864,036
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-ECOLAB INC	1FE	38,428,525	38,411,937	37,039,466	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(5,671)	278865-AY-6	ECOLAB INC	1FE	38,411,937	37,045,137
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-GOLDMAN SACHS GROUP INC/THE	1FE	40,651,938	40,633,615	39,606,997	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(5,999)	38141G-WT-7	GOLDMAN SACHS GROUP INC/THE	1FE	40,633,615	39,612,996
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-MCDONALDS CORPORATION	1FE	39,822,306	39,803,096	39,019,704	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(5,877)	58013M-EM-2	MCDONALDS CORPORATION	2FE	39,803,096	39,025,581
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-MCKESSON CORP	1FE	49,777,883	49,777,883	49,582,426	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(7,346)	581557-BD-6	MCKESSON CORP	2FE	49,777,883	49,589,772
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-STARBUCKS CORPORATION	1FE	39,822,306	39,810,373	39,036,310	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(5,877)	855244-AN-9	STARBUCKS CORPORATION	2FE	39,810,373	39,042,187
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-VISA INC	1FE	39,822,306	39,785,853	39,084,535	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(5,877)	92826C-AC-6	VISA INC	1FE	39,785,853	39,090,412
APPLIED	US 2YR NOTE SEP 18 due 09/28/2018, CDSAttached to Cash Security-XEROX CORP	1FE	41,813,421	41,808,369	41,690,759	05/29/2018	09/28/2018	US 2YR NOTE SEP 18		(6,171)	984121-CG-6	XEROX CORP	2FE	41,808,369	41,696,929
PENDING	SWAP 20-Dec-2018 Pay USD Float US3MLIB + due 12/20/2018, CDSAttached to Cash Security-TREASURY NOTE	1FE	4,200,000	4,206,761	4,206,945	06/06/2018	12/20/2018	SWAP 20-Dec-2018 Pay USD Float US3MLIB +		8,915	912828-4Q-0	TREASURY NOTE	1	4,206,761	4,198,030
PENDING	SWAP 27-Sep-2018 Pay USD Float US1MLIB + due 09/27/2018, CDSAttached to Cash Security-TREASURY NOTE	1FE	147,590,695	147,594,911	148,426,206	06/27/2018	09/27/2018	SWAP 27-Sep-2018 Pay USD Float US1MLIB +		904,731	912828-4Q-0	TREASURY NOTE	1	147,594,911	147,521,475
680665B#2	CDS SINGLE SWAP CDS (OLN) due 06/20/2022, CDSAttached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	3FE	4,500,000	4,377,875	4,386,904	06/28/2017	06/20/2022	CDS SINGLE SWAP CDS (OLN)	(110,062)	(32,060)	459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO	1FE	4,487,937	4,418,964

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1) due 06/20/2023, CDSAttached to Cash Security-APPLE INC	2FE	9,000,000	9,342,081	8,920,510	06/28/2018	06/20/2023	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	128,492	135,646	037833-BY-5	APPLE INC	1FE	9,213,589	8,784,864
PENDING	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1) due 06/20/2023, CDSAttached to Cash Security-BANK OF AMERICA CORP	2FE	34,000,000	34,485,415	33,224,385	06/28/2018	06/20/2023	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	485,415	512,441	06051G-GZ-6	BANK OF AMERICA CORP	1FE	34,000,000	32,711,944
PENDING	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1) due 06/20/2023, CDSAttached to Cash Security-GENERAL DYNAMICS CORPORATION	2FE	30,000,000	30,212,933	28,585,704	06/28/2018	06/20/2023	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	428,308	452,154	369550-AY-4	GENERAL DYNAMICS CORPORATION	1FE	29,784,625	28,133,550
PENDING	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1) due 06/20/2023, CDSAttached to Cash Security-JOHNSON & JOHNSON	2FE	35,000,000	35,494,229	34,046,663	06/28/2018	06/20/2023	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	499,692	527,513	478160-CJ-1	JOHNSON & JOHNSON	1FE	34,994,537	33,519,150
PENDING	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1) due 06/20/2023, CDSAttached to Cash Security-TREASURY NOTE	2FE	77,000,000	78,412,700	78,455,285	06/28/2018	06/20/2023	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	1,099,323	1,160,529	912828-4R-8	TREASURY NOTE	1	77,313,377	77,294,756
PENDING	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1) due 06/20/2023, CDSAttached to Cash Security-WALMART INC	2FE	35,000,000	35,490,262	35,788,018	06/28/2018	06/20/2023	CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	499,692	527,513	931142-EK-5	WALMART INC	1FE	34,990,569	35,260,505
416515F*0	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDSAttached to Cash Security-HARTFORD CONN	2FE	4,175,000	4,707,457	4,670,758	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(6,660)	8,828	416415-HU-4	HARTFORD CONN	1FE	4,714,117	4,661,930
416515F*0	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDSAttached to Cash Security-HARTFORD CONN	2FE	5,825,000	6,637,082	6,571,034	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(9,293)	12,317	416415-HV-2	HARTFORD CONN	1FE	6,646,375	6,558,717
9999999 - Totals				945,224,074	932,870,342	XXX	XXX	XXX	3,014,907	4,545,902	XXX	XXX	XXX	942,209,167	928,324,439

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	64,016,240	3	15,761,577					10	64,016,240
2. Add: Opened or Acquired Transactions			7	375,245,710					7	375,245,710
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	554,269,947	XXX		XXX		XXX	554,269,947
4. Less: Closed or Disposed of Transactions	7	48,202,242							7	48,202,242
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	52,422	XXX	53,159	XXX		XXX		XXX	105,580
7. Ending Inventory	3	15,761,577	10	945,224,075					10	945,224,075

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	18,096,083	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,917,441	
3.	Total (Line 1 plus Line 2)		24,013,523
4.	Part D, Section 1, Column 5	43,492,230	
5.	Part D, Section 1, Column 6	(19,478,707)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	18,211,183	
8.	Part B, Section 1, Column 13	(99,989)	
9.	Total (Line 7 plus Line 8)		18,111,195
10.	Part D, Section 1, Column 8	33,260,400	
11.	Part D, Section 1, Column 9	(15,149,205)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	236,726,491	
14.	Part B, Section 1, Column 20	12,296,530	
15.	Part D, Section 1, Column 11	249,023,021	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	365,891,189	295,121,192
2.	Cost of cash equivalents acquired	7,760,997,798	10,537,597,966
3.	Accrual of discount	3,344,016	2,968,050
4.	Unrealized valuation increase (decrease)	54,181	
5.	Total gain (loss) on disposals	75,393	(33,655)
6.	Deduct consideration received on disposals	7,133,876,373	10,469,756,063
7.	Deduct amortization of premium		6,300
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	996,486,204	365,891,189
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	996,486,204	365,891,189

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				799,214
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				798,399
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				430,255
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				58,549
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				597,285
0199999. Acquired by Purchase								2,683,702
0399999 - Totals								2,683,702

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400001	SACRAMENTO	CA		10/12/2017	5.982		97,085	23,537,607
0599999. Mortgages in good standing - Commercial mortgages-all other							97,085	23,537,607
0899999. Total Mortgages in good standing							97,085	23,537,607
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							97,085	23,537,607

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123333	CLEVELAND	OH		09/30/2011		98,829							98,829	98,829			
123346	WINSTON SALEM	NC		10/13/2011		162,866							162,866	162,866			
123351	AUSTIN	TX		11/16/2011		78,091							78,091	78,091			
123359	BURLINGAME	CA		11/04/2011		147,756							147,756	147,756			
123370	MARLTON	NJ		02/23/2012		87,049							87,049	87,049			
123371	STOUGHTON	MA		02/03/2012		51,856							51,856	51,856			
123525	EDINA	MN		04/10/2015		281,146							281,146	281,146			
123580	LAKEWOOD	CO		10/31/2016		148,830							148,830	148,830			
123600	SEATTLE	WA		06/30/2017		415,313							415,313	415,313			
0299999. Mortgages with partial repayments						1,471,737							1,471,737	1,471,737			
0599999 - Totals						1,471,737							1,471,737	1,471,737			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	5s	02/14/2011	2		48,194		1,425,000	1.750
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									48,194		1,425,000	XXX
000000-00-0	OFI GLOBAL EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014			72,500,000			16.280
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	J.P. MORGAN INVESTMENT MANAGEMENT INC.		10/01/2014			72,500,000			25.260
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP		06/08/2018	3	21,438,916				75.000
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			551,283		6,324,581	0.700
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		287		178,104	0.040
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group		04/18/2007	3		143		457,000	0.020
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	COMP Capital Advisors		01/17/2014	3		331		3,245,849	0.410
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018		269,845			28,080,155	5.150
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		169,785		5,339,709	1.150
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3	1,402,440			55,147,560	1.080
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003	3		810		880,000	0.790
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3		1,084,500		499,139	0.940
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES		06/06/2018	3	2,635,207			612,120	3.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		2,585		617,533	0.360
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013	3		272,090		341,330	0.570
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		6,314,040		20,853,978	0.700
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		13,734		3,310,984	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		108,022		6,574,304	0.820
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013			70,490		9,093,101	0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016			5,017,135		17,641,232	0.550
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		57,105		665,035	0.120
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2		924,573		10,745,086	0.910
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		6,381		1,182,644	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		1,205,506		4,628,016	0.350
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		2,221			0.710
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		35,000		799,854	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		64,908		1,746,697	1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3		3,618		1,042,869	0.470
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		5,052,084		31,569,836	0.990
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		1,143,188		27,419,909	0.330
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		2,125,000		8,378,863	0.660
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		887,121		2,997,455	0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3		954,208		9,634,355	1.230
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		535,331		3,923,871	0.410
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		2,340,713		21,170,031	0.620
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		173,554		3,615,434	0.600
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		1,996,788		21,623,434	0.850
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		841,846		12,054,018	2.110
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings		05/07/2010			304,685		4,106,423	6.030
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		2,455,607		18,135,883	3.260
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			136,984		8,081,070	3.700
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		90,623		2,875,421	10.500
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital		12/04/2015			862,892		1,534,977	15.550
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			148,919		2,456,453	6.440
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			1,267,209		20,725,172	8.650
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		1,346,248		5,598,161	5.250
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		1,003,269		9,050,652	7.130
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3		513,462		36,195,089	3.330
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe		02/20/2012	3		355,166		1,890,783	2.250
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015	3		1,998,326		4,253,462	1.240
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3		2,150,000		11,180,000	2.940
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		25,302		2,464,734	7.040
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		7,497			7.130
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			3,638,396		20,229,158	2.770
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		149,625		2,814,257	1.730
000000-00-0	INVESTCORP WRENCH AS LP	GRAND CAYMAN	CYM	INVESTCORP		06/30/2017	3		52,500		2,095,510	70.000
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015	3		378,135		1,394,553	4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012	3		195,600		361,860	13.050
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3		1,535,360		3,636,334	12.790
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		9,433,689		28,537,752	5.200
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		918,782		3,179,364	7.930

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3		79,453		1,460,041	3.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		13,751		45,431	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		47,802		307,276	1.450
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		3,454,629		14,980,340	2.680
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		6,144,626		19,801,716	10.430
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3		234,784		500,932	0.150
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL		06/28/2018	3	14,086,552				21.410
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		377,538		630,750	2.920
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		3,942		2,010,292	2.160
000000-00-0	ONCAP III	Toronto	CAN	ONCAP		07/08/2011	3		224,897		1,668,362	4.510
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		18,380			8.420
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		10/02/2017	3		7,082			6.450
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners		12/22/2011	2		13,535		1,184,769	5.140
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		1,154,303		1,964,786	2.370
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3		156,715		5,650,959	6.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3	3,427,842			35,416,851	0.320
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		54,718		1,621,374	4.580
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		23,757		4,425,748	2.560
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3	199,500			19,750,500	0.430
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	Sunstone Partners		01/13/2016	3		2,698,122		11,459,757	6.140
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		117,017		682,879	0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		166,741		3,377,015	1.760
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			6,627,005		75,367,499	66.500
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP		03/01/2017			3,327,268		10,289,477	12.900
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017			3,533,413		27,232,711	42.000
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			3,154,712		27,533,965	36.340
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018	3	7,161,632			7,000,000	35.670
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			65,625		18,749,208	31.930
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			3,170,002		47,810,142	99.010
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3		1,901,083		6,448,467	28.000
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		25,491			11.330
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		385,424		3,979,610	1.820
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC		05/10/2017	3		23,916		1,104,653	1.940
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		915,773		6,968,894	9.140
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3	1,176,432			23,323,568	0.700
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3		1,020,171		3,673,002	74.990
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS		04/09/2018	3	14,173,587	3,361,306		17,500,913	9.770
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		382,097		1,898,413	5.000
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3		4,215,270		11,356,988	17.500
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		37,500		1,817,794	5.710
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			16,731		1,848,695	2.610
1599999. Joint Venture Interests - Common Stock - Unaffiliated								65,971,953	253,077,237		934,034,932	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			23,039		2,814,793	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			961,598		12,145,986	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			9,870		1,472,371	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			103,165		7,563,405	0.380
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			1,521		214,392	1.960
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,522			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			10,398		2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			12,662		2,069,069	1.120
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			42,907		649,570	2.470
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			55,033			0.660
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			55,711		904,018	4.660
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017			3,887,832		9,589,404	8.580
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		10/07/2014			541,171		458,830	25.000
000000-00-0	ML-AI VENTURE 3, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		07/22/2016			122,500		177,500	49.770
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group		09/30/2008			10,766		219,629	2.650
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011			4,488,476		295,711	12.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			37			2.320
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			22,357			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			2,780,346		33,713,765	1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			11,718			4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006			6,891			2.260

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

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		3	4									
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1799999. Joint Venture Interests - Real Estate - Unaffiliated									13,149,519		74,324,201	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			759,228		6,735,044	51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			759,228		6,735,044	51.000
000000-00-0	Humboldt East Trade Center LLC	Hazle Township	GA	CB Richard Ellis		07/13/2017			2,244,327		7,867,306	95.000
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP		11/07/2017			1,655,480		2,006,542	90.000
1899999. Joint Venture Interests - Real Estate - Affiliated									5,418,264		23,343,936	XXX
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	Crayhill Capital Management LP		01/29/2018			4,400,615		22,250	49.850
2199999. Joint Venture Interests - Other - Unaffiliated									4,400,615		22,250	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT		02/29/2016			437,151			55.000
2299999. Joint Venture Interests - Other - Affiliated									437,151			XXX
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CITY REAL ESTATE ADVISORS (CREA)		06/27/2018		17,500,000				11.170
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018		15,000,000				8.840
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								32,500,000				XXX
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		100,883		13,957,291	4.760
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			10,468,255		7,484,504	9.330
4299999. Any Other Class of Assets - Unaffiliated									10,569,138		21,441,795	XXX
4499999. Total - Unaffiliated								98,471,953	281,244,703		1,031,248,178	XXX
4599999. Total - Affiliated									5,855,415		23,343,936	XXX
4699999 - Totals								98,471,953	287,100,117		1,054,592,115	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	06/19/2018	1,514,694							1,514,694	1,449,370	(65,324)		(65,324)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							1,514,694							1,514,694	1,449,370	(65,324)		(65,324)	
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	06/01/2018	29,897	(18,622)				(18,622)		11,275	64,497		53,222	53,222	
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	GBR	FORTELUS CAPITAL MANAGEMENT	04/01/2013	01/31/2018	17,089	(4,400)				(4,400)		12,689	35,043		22,354	22,354	
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	04/16/2018	2,289							2,289	2,289				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group	04/18/2007	06/29/2018	7,651							7,651	7,651				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	04/09/2018	15,582							15,582	5,910	(9,672)		(9,672)	
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	06/27/2018	5,777,316							5,777,316	5,777,316				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	05/04/2018								498,586	498,586				
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014	06/20/2018	5,373,295							5,373,295	5,373,295				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/21/2018	430,056							430,056	430,056				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/05/2018	96,228							96,228	96,228				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	05/31/2018	443,513							443,513	443,513				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	08/17/2006	04/24/2018	81,623							81,623	81,623				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	05/09/2018	2,397,114							2,397,114	2,397,114				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	05/18/2018	306,219							306,219	306,219				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	06/22/2018	1,011,185							1,011,185	1,011,185				
000000-00-0	SP CSO LP	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	04/27/2018	1,360,334							1,360,334	1,360,334				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	04/27/2018	745,664							745,664	745,664				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	06/22/2018	837,935							837,935	840,570		2,635	2,635	
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	06/30/2018	193,576							193,576	200,466		6,890	6,890	
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	06/22/2018	3,027,868							3,027,868	3,027,868				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	04/23/2018	141,547							141,547	141,547				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	05/03/2018	906,852							906,852	906,852				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	06/21/2018	1,673,488							1,673,488	1,673,488				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	06/19/2018	9,101,988							9,101,988	9,101,988				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	05/14/2018	424,133							424,133	424,133				
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	06/29/2018	81,219							81,219	81,219				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	04/18/2018	865,633							865,633	865,633				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	06/22/2018	2,984,687							2,984,687	2,984,687				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	05/29/2018	39,662							39,662	37,230	(2,432)		(2,432)	
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	06/06/2018	1,733,263							1,733,263	1,733,263				
000000-00-0	EPIRIS FUND II B LP	ST HELIER	JEY	EPIRIS GROUP	03/12/2018	06/28/2018								3,668,050	3,479,003	(189,047)		(189,047)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	06/07/2018	1,927,916							1,927,916	1,364,335	(563,581)		(563,581)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	06/28/2018	1,517,944							1,517,944	1,585,091	67,147		67,147	
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	03/27/2007	05/17/2018	46,355							46,355	46,355				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	06/14/2018	365,102							365,102	365,102				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	05/10/2018	89,365							89,365	89,365				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	06/29/2018	12,959,192							12,959,192	12,959,192				
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015	06/07/2018	16,410,294							16,410,294	16,750,470	340,175		340,175	
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	05/10/2018	1,009,724							1,009,724	1,009,724				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	04/13/2018	1,402,087							1,402,087	1,402,087				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	06/06/2018	2,714,661							2,714,661	2,714,661				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	06/28/2018	541,112							541,112	541,112				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	06/20/2018	2,095,769							2,095,769	2,095,769				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	06/22/2018	18,775							18,775	18,775				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	06/27/2005	06/25/2018	313,272							313,272	313,272				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	05/29/2018	951,258							951,258	951,258				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	04/05/2018	8,241,397							8,241,397	6,979,337	(1,262,060)		(1,262,060)	
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	04/30/2018	20,714							20,714	20,714				
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	10/02/2017	05/15/2018	592,144							592,144	592,144				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	06/28/2018	164,019							164,019	164,019				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	06/28/2018	383,942							383,942	383,942				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	06/15/2018	49,194							49,194	49,194				
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	06/18/2018	205,400							205,400	205,400				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	05/23/2018	167,529							167,529	167,529				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	05/16/2018	2,049,317							2,049,317	2,049,317				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	05/17/2018	455,805							455,805	455,805				
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	Crayhill Capital Management LP	10/14/2016	04/04/2018	49,982							49,982	49,982				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	Crayhill Capital Management LP	03/01/2017	04/23/2018	3,669,230							3,669,230	3,669,230				
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	05/15/2018	3,716,078							3,716,078	3,716,078				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	06/04/2018								1,912	1,912				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	06/20/2018	106,688							106,688	106,688				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	06/08/2018	721,229							721,229	721,229				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	06/13/2018	4,162,184							4,162,184	4,162,184				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	06/11/2018	1,208,791							1,208,791	1,208,791				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	04/26/2018	59,627							59,627	59,627				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	05/31/2018	7,851,424							7,851,424	7,851,424				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	05/17/2018								84,072	84,072				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	06/29/2018	1,066							1,066	1,066				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	06/29/2018	356,285							356,285	356,285				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	05/10/2018	264,474							264,474	264,474				
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	05/04/2018		2,224,981				2,224,981		2,224,981			(2,224,981)	(2,224,981)	
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	05/21/2018									153		153	153	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							116,966,252	2,201,959				2,201,959		123,420,831	119,661,635	(1,619,470)	(2,139,726)	(3,759,196)	
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC	Dover	DE	ALLSTATE INSURANCE COMPANY	01/01/2007	05/23/2018	5,000,000							5,000,000	5,000,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							5,000,000							5,000,000	5,000,000				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	06/22/2006	06/26/2018	42,612							42,612	42,612				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	05/30/2018	160,399							160,399	14,043	(146,356)		(146,356)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	05/30/2018	3,410							3,410	3,410				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	06/22/2018	312,312							312,312	312,312				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	06/22/2018	1,997,608							1,997,608	1,997,608				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	06/20/2018	270,459							270,459	270,459				
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011	05/17/2018	1,521							1,521	1,521				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	04/09/2018	137,263							137,263	137,263				
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BRA	Brazilian Capital	12/22/2011	06/05/2018	650,000							650,000	650,000				
000000-00-0	DEASIL LAND PARTNERS, LLC, MONTECRISTO	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	01/14/2015	06/13/2018	732,804							732,804	732,804				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	06/29/2018	339,060							339,060	339,060				
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	06/27/2018	232,700							232,700	232,700				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	04/16/2018								264,170	264,170				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	05/10/2018	145,606							145,606	145,606				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	06/27/2018	512,761							512,761	512,761				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	05/09/2018	451,699							451,699	451,699				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/28/2018	10,766							10,766	10,766				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos	12/22/2011	05/22/2018	1,952,998							1,952,998	1,952,998				
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	06/04/2018	4,488,476							4,488,476	4,488,476				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	04/10/2018	877,610							877,610	877,610				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	12/22/2011	05/21/2018	18,445							18,445	18,445				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	STARWOOD CAPITAL GROUP	01/10/2006	06/28/2018	1,052,172							1,052,172	1,052,172				
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS	03/30/2016	06/28/2018	11,073,267							11,073,267	11,073,267				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	05/07/2018		2,243,045				2,243,045		2,243,045			(2,243,045)	(2,243,045)	
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	09/30/2008	05/22/2018		350,897				350,897		350,897			(350,897)	(350,897)	
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	06/13/2018	1,122,808							1,122,808	1,122,808				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							26,586,756	2,593,942				2,593,942		29,444,868	26,704,570	(146,356)	(2,593,942)	(2,740,299)	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	06/15/2018	2,303,691							2,303,691	2,303,691				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	06/15/2018	2,303,692							2,303,692	2,303,692				
000000-00-0	King Mill Distribution Park, LLC	McDonough	GA	SVF Distribution McDonough, LLC	02/09/2015	06/28/2018													(3,875)
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	06/28/2018	513,900							513,900	513,900				
000000-00-0	Pacific Shores Land Partners LLC	Huntington Beach	CA	Pacific Shores Manager LLC	02/13/2018	06/28/2018								243,900	243,900				
1899999. Joint Venture Interests - Real Estate - Affiliated							5,121,284							5,365,184	5,365,184				(3,875)
000000-00-0	MPP FSG ACQUISITION LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	06/08/2018	105,239							105,239	105,239				
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	Crayhill Capital Management LP	01/29/2018	05/25/2018								243,089	243,089				
2199999. Joint Venture Interests - Other - Unaffiliated							105,239							348,328	348,328				
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS	NEW YORK	NY	JPMORGAN CHASE & CO.	05/03/2017	04/13/2018	4,984,250							4,984,250	4,996,550		12,300	12,300	
2399999. Surplus Debentures, etc - Unaffiliated							4,984,250							4,984,250	4,996,550		12,300	12,300	
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	Louisville	KY	PNC TAX CREDIT CAPITAL	11/30/2007	06/01/2018	276,119							276,119	276,119				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							276,119							276,119	276,119				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	06/27/2018	67,010							67,010	67,010				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	04/25/2018	9,375							9,375	9,375				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	05/31/2018	3,178,737							3,178,737	3,178,737				
4299999. Any Other Class of Assets - Unaffiliated							3,255,122							3,255,122	3,255,122				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4499999. Total - Unaffiliated							153,688,433	4,795,901				4,795,901		163,244,213	156,691,695	(1,831,150)	(4,721,369)	(6,552,519)	
4599999. Total - Affiliated							10,121,284							10,365,184	10,365,184				(3,875)
4699999 - Totals							163,809,716	4,795,901				4,795,901		173,609,397	167,056,878	(1,831,150)	(4,721,369)	(6,552,519)	(3,875)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-SA-7	TREASURY BOND		04/26/2018	Various		135,940,625	140,000,000	788,950	1
912828-3W-8	TREASURY NOTE		05/11/2018	Various		32,055,887	32,650,000	187,524	1
912828-4C-1	TREASURY NOTE		04/23/2018	Various		35,852,617	36,000,000	53,115	1
912828-4D-9	TREASURY NOTE		04/26/2018	Various		63,129,219	64,000,000	103,484	1
912828-4F-4	TREASURY NOTE		04/26/2018	Various		36,331,680	37,000,000	60,461	1
912828-4G-2	TREASURY NOTE		05/11/2018	Various		88,841,328	89,500,000	92,988	1
912828-4J-6	TREASURY NOTE		05/11/2018	Various		165,594,766	166,000,000	42,079	1
912828-4L-1	TREASURY NOTE		05/11/2018	Various		95,068,934	95,300,000	34,338	1
912828-4M-9	TREASURY NOTE		05/11/2018	Various		47,481,156	47,600,000	16,328	1
912828-4N-7	TREASURY NOTE		06/27/2018	Various		41,563,770	41,500,000	90,859	1
912828-4P-2	TREASURY NOTE		06/04/2018	Various		37,082,461	37,000,000	43,512	1
912828-4Q-0	TREASURY NOTE		06/27/2018	Various		377,530,801	377,500,000	357,787	1
912828-4R-8	TREASURY NOTE		06/27/2018	Various		178,512,695	178,000,000	227,329	1
912828-4S-6	TREASURY NOTE		06/27/2018	Various		276,306,680	276,000,000	305,062	1
912828-4T-4	TREASURY NOTE		06/27/2018	Various		36,008,438	36,000,000	25,533	1
0599999. Subtotal - Bonds - U.S. Governments						1,647,301,055	1,654,050,000	2,429,349	XXX
87164K-AD-6	SYNGENTA FINANCE NV	D	04/17/2018	MITSUBISHI UFJ SECURITIES (USA)		17,000,000	17,000,000		2FE
87164K-AE-4	SYNGENTA FINANCE NV	D	04/17/2018	MITSUBISHI UFJ SECURITIES (USA)		17,000,000	17,000,000		2FE
87164K-AC-8	SYNGENTA FINANCE NV	D	04/17/2018	HSBC SECURITIES, INC.		4,550,000	4,550,000		2Z
87164K-AJ-3	SYNGENTA FINANCE NV	D	04/17/2018	CITIGROUP GLOBAL MARKETS		5,526,000	5,526,000		1Z
87164K-AG-9	SYNGENTA FINANCE NV	D	04/17/2018	BNP CAPITAL MARKETS		17,000,000	17,000,000		2FE
87164K-AH-7	SYNGENTA FINANCE NV	D	04/17/2018	CREDIT SUISSE		12,750,000	12,750,000		2FE
1099999. Subtotal - Bonds - All Other Governments						73,826,000	73,826,000		XXX
005158-WH-9	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		658,182	600,000		1FE
005158-WJ-5	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		336,507	300,000		1FE
005158-WK-2	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		491,696	430,000		1FE
005158-WL-0	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		609,751	525,000		1FE
005158-WW-6	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		2,107,622	1,765,000		1FE
005158-WX-4	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		1,193,170	1,000,000		1FE
005158-WY-2	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		1,189,400	1,000,000		1FE
005158-WZ-9	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		2,093,609	1,770,000		1FE
005158-XA-3	ADA & CANYON CNTYS IDAHO JT SC		05/31/2018	PIPER JAFFRAY INC.		4,356,775	3,695,000		1FE
098419-LY-8	BONNEVILLE & BINGHAM CNTYS IDA		05/16/2018	PIPER JAFFRAY INC.		4,042,009	3,410,000		1FE
098419-LZ-5	BONNEVILLE & BINGHAM CNTYS IDA		05/16/2018	PIPER JAFFRAY INC.		4,233,457	3,580,000		1FE
098419-MA-9	BONNEVILLE & BINGHAM CNTYS IDA		05/16/2018	PIPER JAFFRAY INC.		2,243,804	1,905,000		1FE
098419-MB-7	BONNEVILLE & BINGHAM CNTYS IDA		05/16/2018	PIPER JAFFRAY INC.		1,994,423	1,700,000		1FE
098419-MC-5	BONNEVILLE & BINGHAM CNTYS IDA		05/16/2018	PIPER JAFFRAY INC.		4,724,699	4,040,000		1FE
181211-FA-6	CLARK CNTY WASH SCH DIST NO 10		06/19/2018	PIPER JAFFRAY INC.		1,167,100	1,000,000	972	1FE
20772K-CB-3	CONNECTICUT ST		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		3,556,410	3,250,000		1FE
20772K-CD-9	CONNECTICUT ST		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		1,387,588	1,250,000		1FE
20772K-CQ-0	CONNECTICUT ST		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		1,493,659	1,325,000		1FE
20772K-CR-8	CONNECTICUT ST		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		2,532,353	2,250,000		1FE
20772K-CS-6	CONNECTICUT ST		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		1,401,263	1,250,000		1FE
20772K-CT-4	CONNECTICUT ST		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		1,118,330	1,000,000		1FE
20772K-CU-1	CONNECTICUT ST		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		1,116,550	1,000,000		1FE
20772K-CY-3	CONNECTICUT ST		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		3,818,045	3,500,000		1FE
223883-FL-8	COWLITZ CNTY WASH SCH DIST NO		04/27/2018	D.A. DAVIDSON & CO.		3,756,064	3,525,000		1FE
223883-FM-6	COWLITZ CNTY WASH SCH DIST NO		04/27/2018	D.A. DAVIDSON & CO.		3,371,064	3,190,000		1FE
223883-FN-4	COWLITZ CNTY WASH SCH DIST NO		04/27/2018	D.A. DAVIDSON & CO.		1,299,702	1,235,000		1FE
223883-FP-9	COWLITZ CNTY WASH SCH DIST NO		04/27/2018	D.A. DAVIDSON & CO.		1,342,298	1,285,000		1FE
349545-2N-2	FORT ZUMWALT MO SCH DIST		04/17/2018	STIFEL CAPITAL MARKETS		295,708	275,000		1FE
349545-2P-7	FORT ZUMWALT MO SCH DIST		04/17/2018	STIFEL CAPITAL MARKETS		1,272,943	1,190,000		1FE
349545-2Q-5	FORT ZUMWALT MO SCH DIST		04/17/2018	STIFEL CAPITAL MARKETS		1,735,836	1,630,000		1FE
373385-CF-8	GEORGIA ST		06/20/2018	CITIGROUP GLOBAL MARKETS		39,129,300	35,000,000		1FE
373385-CU-5	GEORGIA ST		06/20/2018	CITIGROUP GLOBAL MARKETS		21,462,200	20,000,000		1FE
394514-GZ-0	GREENE CNTY MO REORG SCH DIST		04/11/2018	BAUM, GEORGE K. & COMPANY		539,400	500,000		1FE
394514-HA-4	GREENE CNTY MO REORG SCH DIST		04/11/2018	BAUM, GEORGE K. & COMPANY		537,385	500,000		1FE
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIS		06/05/2018	CITIGROUP GLOBAL MARKETS		5,731,892	5,425,000		1FE
465468-DT-0	ITASCA CNTY MINN INDPT SCH DIS		06/05/2018	CITIGROUP GLOBAL MARKETS		5,941,740	5,640,000		1FE
494656-T8-4	KING & SNOHOMISH CNTYS WASH SC		06/28/2018	PIPER JAFFRAY INC.		5,848,800	5,000,000		1FE
592112-MW-3	METROPOLITAN GOVT NASHVILLE &		05/17/2018	RBC DOMINION SECURITIES		11,720,937	10,415,000	202,514	1FE
60412A-MY-6	MINNESOTA ST		04/03/2018	PRE-REFUNDING		57,408	55,000	474	1Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
60412A-NL-3	MINNESOTA ST		04/03/2018	PRE-REFUNDING		4,952,722	4,745,000	40,860	1FE
691259-DE-2	OWOSSO MICH PUB SCH DIST		04/26/2018	JPMORGAN CHASE & CO.		1,410,491	1,220,000		1FE
691259-DF-9	OWOSSO MICH PUB SCH DIST		04/26/2018	JPMORGAN CHASE & CO.		1,520,006	1,320,000		1FE
691259-DG-7	OWOSSO MICH PUB SCH DIST		04/26/2018	JPMORGAN CHASE & CO.		1,633,064	1,425,000		1FE
70914P-YA-4	PENNSYLVANIA ST		04/19/2018	WELLS FARGO		4,696,171	4,170,000	39,383	1FE
70914P-YB-2	PENNSYLVANIA ST		04/19/2018	WELLS FARGO		5,616,950	5,000,000	47,222	1FE
70914P-YR-7	PENNSYLVANIA ST		05/09/2018	BANK OF AMERICA/MERRILL LYNCH		13,127,020	11,500,000	137,361	1FE
720286-DC-4	PIERCE & KING CNTYS WASH SCH D		05/23/2018	D.A. DAVIDSON & CO.		571,210	520,000		1FE
720286-DD-2	PIERCE & KING CNTYS WASH SCH D		05/23/2018	D.A. DAVIDSON & CO.		521,418	465,000		1FE
720286-DE-0	PIERCE & KING CNTYS WASH SCH D		05/23/2018	D.A. DAVIDSON & CO.		262,741	230,000		1FE
720286-DF-7	PIERCE & KING CNTYS WASH SCH D		05/23/2018	D.A. DAVIDSON & CO.		427,964	370,000		1FE
720286-DN-0	PIERCE & KING CNTYS WASH SCH D		05/23/2018	D.A. DAVIDSON & CO.		4,577,035	3,885,000		1FE
720286-DP-5	PIERCE & KING CNTYS WASH SCH D		05/23/2018	D.A. DAVIDSON & CO.		2,473,514	2,320,000		1FE
720286-DQ-3	PIERCE & KING CNTYS WASH SCH D		05/23/2018	D.A. DAVIDSON & CO.		2,761,143	2,355,000		1FE
720286-DR-1	PIERCE & KING CNTYS WASH SCH D		05/23/2018	D.A. DAVIDSON & CO.		1,704,915	1,460,000		1FE
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P		04/11/2018	MORGAN STANLEY		5,213,736	4,855,000		1FE
76222R-WM-0	RHODE ISLAND ST & PROVIDENCE P		04/11/2018	MORGAN STANLEY		3,280,446	3,080,000		1FE
778017-PQ-0	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		465,006	435,000		1FE
778017-PR-8	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		745,407	690,000		1FE
778017-PS-6	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		655,006	575,000		1FE
778017-PZ-0	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		793,381	685,000		1FE
778017-QA-4	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		2,078,190	1,800,000		1FE
778017-QB-2	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		1,494,974	1,300,000		1FE
778017-QC-0	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		2,090,428	1,825,000		1FE
848780-SU-7	SPOKANE CNTY WASH SCH DIST NO		05/03/2018	D.A. DAVIDSON & CO.		1,789,021	1,670,000		1FE
848780-SV-5	SPOKANE CNTY WASH SCH DIST NO		05/03/2018	D.A. DAVIDSON & CO.		1,221,726	1,145,000		1FE
848780-SW-3	SPOKANE CNTY WASH SCH DIST NO		05/03/2018	D.A. DAVIDSON & CO.		1,283,337	1,100,000		1FE
848780-SX-1	SPOKANE CNTY WASH SCH DIST NO		05/03/2018	D.A. DAVIDSON & CO.		1,740,540	1,500,000		1FE
88161Y-DJ-1	TETON CNTY IDAHO SCH DIST NO 4		04/04/2018	RBC DOMINION SECURITIES		1,078,020	1,000,000		1FE
88161Y-DK-8	TETON CNTY IDAHO SCH DIST NO 4		04/04/2018	RBC DOMINION SECURITIES		1,074,480	1,000,000		1FE
947865-CZ-2	WEBSTER CNTY MO REORG SCH DIST		06/19/2018	BAUM, GEORGE K. & COMPANY		651,078	600,000		1FE
947865-DC-2	WEBSTER CNTY MO REORG SCH DIST		06/19/2018	BAUM, GEORGE K. & COMPANY		1,040,762	970,000		1FE
947865-DD-0	WEBSTER CNTY MO REORG SCH DIST		06/19/2018	BAUM, GEORGE K. & COMPANY		1,079,316	1,010,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						225,940,296	202,635,000	468,786	XXX
013595-VT-7	ALBUQUERQUE N MEX MUN SCH DIST		05/02/2018	JPMORGAN CHASE & CO.		3,072,082	2,600,000		1FE
013595-VV-2	ALBUQUERQUE N MEX MUN SCH DIST		05/02/2018	JPMORGAN CHASE & CO.		2,342,040	2,000,000		1FE
01728V-TZ-3	ALLEGHENY CNTY PA		06/29/2018	PNC CAPITAL MARKETS LLC		316,545	300,000		1FE
01728V-UA-6	ALLEGHENY CNTY PA		06/29/2018	PNC CAPITAL MARKETS LLC		946,440	900,000		1FE
01728V-UB-4	ALLEGHENY CNTY PA		06/29/2018	PNC CAPITAL MARKETS LLC		1,306,763	1,250,000		1FE
032591-SM-2	ANAHEIM CALIF UN HIGH SCH DIST		04/06/2018	MORGAN STANLEY		2,093,123	1,960,000		1FE
032591-SN-0	ANAHEIM CALIF UN HIGH SCH DIST		04/06/2018	MORGAN STANLEY		3,194,815	3,015,000		1FE
033161-6M-7	ANCHORAGE ALASKA		06/01/2018	WELLS FARGO		1,139,290	1,000,000		1FE
033161-6Y-1	ANCHORAGE ALASKA		06/01/2018	WELLS FARGO		1,200,223	1,010,000		1FE
033161-6Z-8	ANCHORAGE ALASKA		06/01/2018	WELLS FARGO		1,484,213	1,250,000		1FE
033161-7G-9	ANCHORAGE ALASKA		06/01/2018	WELLS FARGO		1,509,948	1,350,000		1FE
033161-7M-6	ANCHORAGE ALASKA		06/01/2018	WELLS FARGO		307,582	275,000		1FE
033161-7W-4	ANCHORAGE ALASKA		06/01/2018	WELLS FARGO		896,393	750,000		1FE
033161-7Y-0	ANCHORAGE ALASKA		06/01/2018	WELLS FARGO		2,554,931	2,150,000		1FE
033161-7Z-7	ANCHORAGE ALASKA		06/01/2018	WELLS FARGO		1,204,864	1,125,000		1FE
088365-GJ-4	BEXAR CNTY TEX HOSP DIST		04/05/2018	SEIBERT, BRANFORD INC.		2,892,669	2,555,000		1FE
088365-GK-1	BEXAR CNTY TEX HOSP DIST		04/05/2018	SEIBERT, BRANFORD INC.		2,203,682	1,910,000		1FE
088365-GL-9	BEXAR CNTY TEX HOSP DIST		04/05/2018	SEIBERT, BRANFORD INC.		2,506,084	2,180,000		1FE
103405-RE-8	BOYERTOWN PA AREA SCH DIST		05/02/2018	RBC DOMINION SECURITIES		3,492,085	3,280,000		1FE
108152-DQ-9	BRIDGEPORT CONN		06/21/2018	MESIROW FINANCIAL, INC.		517,834	480,000		1FE
108152-DR-7	BRIDGEPORT CONN		06/21/2018	MESIROW FINANCIAL, INC.		895,196	815,000		1FE
108152-DS-5	BRIDGEPORT CONN		06/21/2018	MESIROW FINANCIAL, INC.		680,235	610,000		1FE
108152-DT-3	BRIDGEPORT CONN		06/21/2018	MESIROW FINANCIAL, INC.		462,086	410,000		1FE
108152-EC-9	BRIDGEPORT CONN		06/21/2018	MESIROW FINANCIAL, INC.		1,130,960	1,000,000		1FE
108152-ED-7	BRIDGEPORT CONN		06/21/2018	MESIROW FINANCIAL, INC.		1,126,450	1,000,000		1FE
120343-DN-5	BULLOCH CNTY GA SCH DIST		06/15/2018	RAYMOND JAMES & ASSOCIATES, INC.		4,114,178	3,700,000		1FE
120343-DQ-8	BULLOCH CNTY GA SCH DIST		06/15/2018	RAYMOND JAMES & ASSOCIATES, INC.		2,304,160	2,000,000		1FE
120343-DR-6	BULLOCH CNTY GA SCH DIST		06/15/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,378,162	1,215,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
180848-WZ-2	CLARK CNTY NEV		04/12/2018	RBC DOMINION SECURITIES		5,921,750	5,000,000		1FE
180848-XB-4	CLARK CNTY NEV		04/12/2018	RBC DOMINION SECURITIES		4,287,984	3,650,000		1FE
180848-XC-2	CLARK CNTY NEV		04/12/2018	RBC DOMINION SECURITIES		6,424,770	5,500,000		1FE
180848-XD-0	CLARK CNTY NEV		04/12/2018	RBC DOMINION SECURITIES		5,239,620	4,500,000		1FE
186343-Q4-4	CLEVELAND OHIO		06/07/2018	PNC CAPITAL MARKETS LLC		399,986	375,000		1FE
186343-Q6-9	CLEVELAND OHIO		06/07/2018	PNC CAPITAL MARKETS LLC		683,472	600,000		1FE
186343-Q7-7	CLEVELAND OHIO		06/07/2018	PNC CAPITAL MARKETS LLC		517,464	450,000		1FE
220113-BK-9	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		164,951	150,000		1FE
220113-BL-7	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		201,843	180,000		1FE
220113-BM-5	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		391,823	345,000		1FE
220113-BU-7	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		274,423	240,000		1FE
220113-BV-5	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		603,659	530,000		1FE
220113-BW-3	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		664,145	585,000		1FE
220113-BX-1	CORPUS CHRISTI TEX		05/16/2018	PIPER JAFFRAY INC.		724,237	640,000		1FE
220113-BY-9	CORPUS CHRISTI TEX		05/16/2018	PIPER JAFFRAY INC.		1,353,552	1,200,000		1FE
220113-CC-6	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		219,934	200,000		1FE
220113-CD-4	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		336,405	300,000		1FE
220113-CE-2	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		692,789	610,000		1FE
220113-CM-4	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		628,887	550,000		1FE
220113-CN-2	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		1,036,472	910,000		1FE
220113-CP-7	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		516,557	455,000		1FE
220113-CQ-5	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		519,840	500,000		1FE
220113-CR-3	CORPUS CHRISTI TEX		05/16/2018	WELLS FARGO		559,197	540,000		1FE
223832-EP-7	COWLITZ CNTY WASH SCH DIST NO		05/17/2018	PIPER JAFFRAY INC.		763,269	650,000		1FE
223832-EQ-5	COWLITZ CNTY WASH SCH DIST NO		05/17/2018	PIPER JAFFRAY INC.		937,896	800,000		1FE
223832-ER-3	COWLITZ CNTY WASH SCH DIST NO		05/17/2018	PIPER JAFFRAY INC.		1,169,550	1,000,000		1FE
223832-ES-1	COWLITZ CNTY WASH SCH DIST NO		05/17/2018	PIPER JAFFRAY INC.		728,038	625,000		1FE
223832-ET-9	COWLITZ CNTY WASH SCH DIST NO		05/17/2018	PIPER JAFFRAY INC.		1,659,086	1,430,000		1FE
274299-Y7-5	EAST PENN PA SCH DIST		04/27/2018	RBC DOMINION SECURITIES		1,191,856	1,130,000		1FE
274299-Y8-3	EAST PENN PA SCH DIST		04/27/2018	RBC DOMINION SECURITIES		1,333,938	1,250,000		1FE
274299-Z3-3	EAST PENN PA SCH DIST		04/27/2018	RBC DOMINION SECURITIES		430,712	400,000		1FE
274536-KG-5	EAST PORTER CNTY SCH BLDG CORP		06/06/2018	BAUM, GEORGE K. & COMPANY		434,536	400,000		1FE
274536-KH-3	EAST PORTER CNTY SCH BLDG CORP		06/06/2018	BAUM, GEORGE K. & COMPANY		527,578	485,000		1FE
274536-KJ-9	EAST PORTER CNTY SCH BLDG CORP		06/06/2018	BAUM, GEORGE K. & COMPANY		402,364	350,000		1FE
34440V-CF-3	FOLSOM CORDOVA CALIF UNI SCH D		04/20/2018	CITIGROUP GLOBAL MARKETS		818,610	750,000		1FE
34440V-CG-1	FOLSOM CORDOVA CALIF UNI SCH D		04/20/2018	CITIGROUP GLOBAL MARKETS		1,078,480	1,000,000		1FE
34440V-CH-9	FOLSOM CORDOVA CALIF UNI SCH D		04/20/2018	CITIGROUP GLOBAL MARKETS		1,549,166	1,450,000		1FE
34440V-CJ-5	FOLSOM CORDOVA CALIF UNI SCH D		04/20/2018	CITIGROUP GLOBAL MARKETS		773,961	730,000		1FE
346843-NE-1	FORT BEND TEX INDPT SCH DIST		05/02/2018	PIPER JAFFRAY INC.		1,706,592	1,600,000		1FE
346843-NF-8	FORT BEND TEX INDPT SCH DIST		05/02/2018	PIPER JAFFRAY INC.		1,590,075	1,500,000		1FE
346843-NG-6	FORT BEND TEX INDPT SCH DIST		05/02/2018	PIPER JAFFRAY INC.		2,637,875	2,500,000		1FE
349460-6Q-3	FORT WORTH TEX INDPT SCH DIST		04/12/2018	SEIBERT, BRANFORD INC.		1,167,710	1,000,000		1FE
349460-6R-1	FORT WORTH TEX INDPT SCH DIST		04/12/2018	SEIBERT, BRANFORD INC.		1,454,363	1,250,000		1FE
349460-6S-9	FORT WORTH TEX INDPT SCH DIST		04/12/2018	SEIBERT, BRANFORD INC.		2,724,308	2,350,000		1FE
358232-4J-2	FRESNO CALIF UNI SCH DIST		05/18/2018	PIPER JAFFRAY INC.		1,591,293	2,785,000		1FE
358232-4K-9	FRESNO CALIF UNI SCH DIST		05/18/2018	PIPER JAFFRAY INC.		609,694	1,125,000		1FE
358232-4L-7	FRESNO CALIF UNI SCH DIST		05/18/2018	PIPER JAFFRAY INC.		958,038	1,870,000		1FE
358232-4M-5	FRESNO CALIF UNI SCH DIST		05/18/2018	PIPER JAFFRAY INC.		619,395	1,275,000		1FE
358232-4N-3	FRESNO CALIF UNI SCH DIST		05/18/2018	PIPER JAFFRAY INC.		959,072	2,070,000		1FE
358232-4P-8	FRESNO CALIF UNI SCH DIST		05/18/2018	PIPER JAFFRAY INC.		697,744	1,580,000		1FE
363335-DT-4	GALENA PK TEX INDPT SCH DIST		04/18/2018	LOOP CAPITAL MARKETS		1,339,536	1,200,000	5,333	1FE
363335-DU-1	GALENA PK TEX INDPT SCH DIST		04/18/2018	LOOP CAPITAL MARKETS		1,363,608	1,200,000	5,333	1FE
363335-DV-9	GALENA PK TEX INDPT SCH DIST		04/18/2018	LOOP CAPITAL MARKETS		751,108	650,000	2,889	1FE
363335-ED-8	GALENA PK TEX INDPT SCH DIST		04/18/2018	LOOP CAPITAL MARKETS		1,079,520	1,000,000	3,556	1FE
363335-EF-3	GALENA PK TEX INDPT SCH DIST		04/18/2018	LOOP CAPITAL MARKETS		2,775,084	2,600,000	9,244	1FE
366119-3B-9	GARLAND TEX		06/06/2018	CITIGROUP GLOBAL MARKETS		624,562	565,000		1FE
366119-3C-7	GARLAND TEX		06/06/2018	CITIGROUP GLOBAL MARKETS		620,351	550,000		1FE
366119-3D-5	GARLAND TEX		06/06/2018	CITIGROUP GLOBAL MARKETS		635,031	555,000		1FE
442403-MR-9	HOUSTON TEX INDPT SCH DIST		05/23/2018	MORGAN STANLEY		3,000,000	3,000,000		1Z
472628-RK-4	JEFFERSON CNTY ALA		05/24/2018	RAYMOND JAMES & ASSOCIATES, INC.		2,105,940	2,000,000		1FE
472628-RL-2	JEFFERSON CNTY ALA		05/24/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,346,663	1,250,000		1FE
472628-RM-0	JEFFERSON CNTY ALA		05/24/2018	RAYMOND JAMES & ASSOCIATES, INC.		3,175,763	2,890,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
472628-RN-8	JEFFERSON CNTY ALA		05/24/2018	RAYMOND JAMES & ASSOCIATES, INC.		2,655,131	2,375,000		1FE
472628-RP-3	JEFFERSON CNTY ALA		05/24/2018	RAYMOND JAMES & ASSOCIATES, INC.		3,109,755	2,750,000		1FE
486063-WU-0	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		452,810	420,000		1FE
486063-WV-8	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		452,529	410,000		1FE
486063-WW-6	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		647,686	575,000		1FE
486063-WX-4	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		430,300	400,000		1FE
486063-XE-5	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		5,944,276	5,055,000		1FE
486063-XF-2	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		2,054,640	1,750,000		1FE
486063-XG-0	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		877,808	750,000		1FE
486063-XH-8	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		1,784,319	1,690,000		1FE
486063-XJ-4	KATY TEX INDPT SCH DIST		05/23/2018	CITIGROUP GLOBAL MARKETS		1,577,370	1,500,000		1FE
489645-RF-0	KENNETT PA CONS SCH DIST		05/04/2018	RBC DOMINION SECURITIES		705,172	650,000		1FE
489645-RG-8	KENNETT PA CONS SCH DIST		05/04/2018	RBC DOMINION SECURITIES		572,303	525,000		1FE
489645-RH-6	KENNETT PA CONS SCH DIST		05/04/2018	RBC DOMINION SECURITIES		284,453	260,000		1FE
489645-RQ-6	KENNETT PA CONS SCH DIST		05/04/2018	RBC DOMINION SECURITIES		2,249,924	2,085,000		1FE
489645-RS-2	KENNETT PA CONS SCH DIST		05/04/2018	RBC DOMINION SECURITIES		3,103,354	2,715,000		1FE
567090-H4-0	MARICOPA CNTY ARIZ SCH DIST NO		06/13/2018	STIFEL CAPITAL MARKETS		476,496	450,000		1FE
567090-H5-7	MARICOPA CNTY ARIZ SCH DIST NO		06/13/2018	STIFEL CAPITAL MARKETS		527,445	500,000		1FE
567090-H6-5	MARICOPA CNTY ARIZ SCH DIST NO		06/13/2018	STIFEL CAPITAL MARKETS		549,399	475,000		1FE
567090-H7-3	MARICOPA CNTY ARIZ SCH DIST NO		06/13/2018	STIFEL CAPITAL MARKETS		518,571	450,000		1FE
567505-PJ-5	MARICOPA CNTY ARIZ UN HIGH SCH		04/18/2018	CITIGROUP GLOBAL MARKETS		1,673,760	1,500,000		1FE
567505-PK-2	MARICOPA CNTY ARIZ UN HIGH SCH		04/18/2018	CITIGROUP GLOBAL MARKETS		1,745,433	1,535,000		1FE
567505-PL-0	MARICOPA CNTY ARIZ UN HIGH SCH		04/18/2018	CITIGROUP GLOBAL MARKETS		1,652,765	1,430,000		1FE
567505-PT-3	MARICOPA CNTY ARIZ UN HIGH SCH		04/18/2018	CITIGROUP GLOBAL MARKETS		2,361,680	2,000,000		1FE
567505-PU-0	MARICOPA CNTY ARIZ UN HIGH SCH		04/18/2018	CITIGROUP GLOBAL MARKETS		2,001,393	1,700,000		1FE
567505-PV-8	MARICOPA CNTY ARIZ UN HIGH SCH		04/18/2018	CITIGROUP GLOBAL MARKETS		1,172,890	1,000,000		1FE
567505-PW-6	MARICOPA CNTY ARIZ UN HIGH SCH		04/18/2018	CITIGROUP GLOBAL MARKETS		583,810	500,000		1FE
567505-PX-4	MARICOPA CNTY ARIZ UN HIGH SCH		04/18/2018	CITIGROUP GLOBAL MARKETS		1,594,455	1,500,000		1FE
59074P-DN-8	MESQUITE TEX		05/08/2018	SAMCO		1,295,492	1,110,000		1FE
59074P-DQ-1	MESQUITE TEX		05/08/2018	SAMCO		1,029,810	890,000		1FE
592240-VM-4	METROPOLITAN PK DIST TACOMA WA		05/02/2018	KEYCORP		651,395	610,000		1FE
592240-VN-2	METROPOLITAN PK DIST TACOMA WA		05/02/2018	KEYCORP		581,530	500,000		1FE
592240-VP-7	METROPOLITAN PK DIST TACOMA WA		05/02/2018	KEYCORP		578,835	500,000		1FE
627636-VM-2	MUSKEGO WIS		06/27/2018	HUTCHINSON SHOCKEY ERLEY & CO.		716,776	675,000		1FE
627636-VP-5	MUSKEGO WIS		06/27/2018	HUTCHINSON SHOCKEY ERLEY & CO.		1,458,710	1,385,000		1FE
64966M-ZP-7	NEW YORK N Y		04/12/2018	CITIGROUP GLOBAL MARKETS		5,868,750	5,000,000		1FE
64966M-ZQ-5	NEW YORK N Y		04/12/2018	CITIGROUP GLOBAL MARKETS		7,014,300	6,000,000		1FE
64990G-BB-7	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		3,472,050	3,000,000		1FE
64990G-BC-5	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,854,979	1,605,000		1FE
64990G-BD-3	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		7,512,375	6,500,000		1FE
64990G-BF-8	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		3,999,383	3,470,000		1FE
64990G-DM-1	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		5,352,931	4,910,000		1FE
64990G-DN-9	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		5,584,650	5,020,000		1FE
64990G-DP-4	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		3,061,152	2,700,000		1FE
64990G-DX-7	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,153,800	1,000,000		1FE
64990G-DY-5	NEW YORK ST DORM AUTH REVS NON		05/10/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,150,630	1,000,000		1FE
721812-PT-6	PIMA CNTY ARIZ UNI SCH DIST NO		06/29/2018	STIFEL CAPITAL MARKETS		653,670	600,000		1FE
721812-PU-3	PIMA CNTY ARIZ UNI SCH DIST NO		06/29/2018	STIFEL CAPITAL MARKETS		893,775	850,000		1FE
721812-PV-1	PIMA CNTY ARIZ UNI SCH DIST NO		06/29/2018	STIFEL CAPITAL MARKETS		891,089	850,000		1FE
72220T-DA-4	PINAL CNTY ARIZ UNI SCH DIST N		06/14/2018	STIFEL CAPITAL MARKETS		344,162	325,000		1FE
72220T-DB-2	PINAL CNTY ARIZ UNI SCH DIST N		06/14/2018	STIFEL CAPITAL MARKETS		526,680	500,000		1FE
72220T-DC-0	PINAL CNTY ARIZ UNI SCH DIST N		06/14/2018	STIFEL CAPITAL MARKETS		498,836	475,000		1FE
72220T-DD-8	PINAL CNTY ARIZ UNI SCH DIST N		06/14/2018	STIFEL CAPITAL MARKETS		496,575	475,000		1FE
72220T-DE-6	PINAL CNTY ARIZ UNI SCH DIST N		06/14/2018	STIFEL CAPITAL MARKETS		1,171,665	1,125,000		1FE
734260-5H-1	PORT HOUSTON AUTH TEX HARRIS C		06/20/2018	JPMORGAN CHASE & CO.		7,047,720	6,000,000		1FE
734260-5J-7	PORT HOUSTON AUTH TEX HARRIS C		06/20/2018	JPMORGAN CHASE & CO.		6,849,063	5,850,000		1FE
734260-5L-2	PORT HOUSTON AUTH TEX HARRIS C		06/20/2018	JPMORGAN CHASE & CO.		4,652,600	4,000,000		1FE
734260-5M-0	PORT HOUSTON AUTH TEX HARRIS C		06/20/2018	JPMORGAN CHASE & CO.		3,475,230	3,000,000		1FE
734260-5N-8	PORT HOUSTON AUTH TEX HARRIS C		06/20/2018	JPMORGAN CHASE & CO.		4,618,560	4,000,000		1FE
778017-PN-7	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		597,373	575,000		1FE
778017-PP-2	ROSEVILLE MICH CMNTY SCHS		06/08/2018	STIFEL CAPITAL MARKETS		443,083	420,000		1FE
796269-ZG-6	SAN ANTONIO TEX INDPT SCH DIST		06/27/2018	WELLS FARGO		1,971,664	1,710,000	12,825	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
796269-ZQ-4	SAN ANTONIO TEX INDPT SCH DIST		06/27/2018	WELLS FARGO		4,682,068	4,090,000	30,675	1FE
796269-ZR-2	SAN ANTONIO TEX INDPT SCH DIST		06/27/2018	WELLS FARGO		4,277,363	3,750,000	28,125	1FE
796269-ZS-0	SAN ANTONIO TEX INDPT SCH DIST		06/27/2018	WELLS FARGO		6,254,600	5,500,000	41,250	1FE
801155-XP-2	SANTA ANA CALIF UNI SCH DIST		04/19/2018	RBC DOMINION SECURITIES		1,819,395	1,500,000		1FE
801155-XQ-0	SANTA ANA CALIF UNI SCH DIST		04/19/2018	RBC DOMINION SECURITIES		2,183,860	2,000,000		1FE
801155-XR-8	SANTA ANA CALIF UNI SCH DIST		04/19/2018	RBC DOMINION SECURITIES		2,167,340	2,000,000		1FE
815628-JG-8	SEDGWICK CNTY KANS UNI SCH DIS		04/27/2018	BAUM, GEORGE K. & COMPANY		5,917,168	5,720,000		1FE
849476-SF-4	SPRING BRANCH TEX INDPT SCH DI		05/16/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,950,042	1,670,000		1FE
849476-SJ-6	SPRING BRANCH TEX INDPT SCH DI		05/16/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,848,070	1,750,000		1FE
849476-SK-3	SPRING BRANCH TEX INDPT SCH DI		05/16/2018	RAYMOND JAMES & ASSOCIATES, INC.		2,632,400	2,500,000		1FE
791400-XK-5	ST LOUIS CNTY MO PATTONVILLE R		06/13/2018	STIFEL CAPITAL MARKETS		801,578	750,000		1FE
791400-XL-3	ST LOUIS CNTY MO PATTONVILLE R		06/13/2018	STIFEL CAPITAL MARKETS		851,624	800,000		1FE
791400-XM-1	ST LOUIS CNTY MO PATTONVILLE R		06/13/2018	STIFEL CAPITAL MARKETS		636,186	600,000		1FE
791400-XN-9	ST LOUIS CNTY MO PATTONVILLE R		06/13/2018	STIFEL CAPITAL MARKETS		844,888	800,000		1FE
879709-5R-0	TEMPE ARIZ		05/23/2018	RBC DOMINION SECURITIES		913,408	840,000		1FE
879709-5S-8	TEMPE ARIZ		05/23/2018	RBC DOMINION SECURITIES		667,458	600,000		1FE
879709-5T-6	TEMPE ARIZ		05/23/2018	RBC DOMINION SECURITIES		596,773	525,000		1FE
879709-5U-3	TEMPE ARIZ		05/23/2018	RBC DOMINION SECURITIES		542,718	470,000		1FE
879709-6B-4	TEMPE ARIZ		05/23/2018	RBC DOMINION SECURITIES		1,426,368	1,200,000		1FE
879709-6C-2	TEMPE ARIZ		05/23/2018	RBC DOMINION SECURITIES		699,032	590,000		1FE
879709-6D-0	TEMPE ARIZ		05/23/2018	RBC DOMINION SECURITIES		590,960	500,000		1FE
879709-6E-8	TEMPE ARIZ		05/23/2018	RBC DOMINION SECURITIES		588,575	500,000		1FE
940859-BG-5	WASHOE CNTY NEV SCH DIST		04/04/2018	BANK OF AMERICA/MERRILL LYNCH		5,249,750	5,000,000	2,778	1FE
940859-BH-3	WASHOE CNTY NEV SCH DIST		04/04/2018	BANK OF AMERICA/MERRILL LYNCH		7,283,086	6,975,000	3,875	1FE
940859-BJ-9	WASHOE CNTY NEV SCH DIST		04/03/2018	MORGAN STANLEY		3,099,087	2,975,000	1,322	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						316,722,168	288,100,000	147,206	XXX
01728R-MU-0	ALLEGHENY CNTY PA HIGHER ED BL		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		745,563	650,000		1FE
01728R-MV-8	ALLEGHENY CNTY PA HIGHER ED BL		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		742,053	650,000		1FE
01728R-MW-6	ALLEGHENY CNTY PA HIGHER ED BL		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		1,990,013	1,750,000		1FE
050589-PN-4	AUBURN UNIV ALA GEN FEE REV		06/22/2018	WELLS FARGO		4,973,084	4,230,000		1FE
058508-JM-5	BALL ST UNIV IND UNIV REVS		06/07/2018	PIPER JAFFRAY INC.		577,695	530,000		1FE
058508-JN-3	BALL ST UNIV IND UNIV REVS		06/07/2018	PIPER JAFFRAY INC.		1,177,264	1,055,000		1FE
058508-JQ-6	BALL ST UNIV IND UNIV REVS		06/07/2018	PIPER JAFFRAY INC.		317,631	275,000		1FE
13032U-RD-2	CALIFORNIA HEALTH FACS FING AU		03/28/2018	Various		(3,664)			1FE
13032U-RE-0	CALIFORNIA HEALTH FACS FING AU		03/28/2018	Various		(3,413)			1FE
13032U-RF-7	CALIFORNIA HEALTH FACS FING AU		03/28/2018	Various		(7,928)			1FE
13032U-RG-5	CALIFORNIA HEALTH FACS FING AU		03/28/2018	Various		(9,040)			1FE
13032U-RH-3	CALIFORNIA HEALTH FACS FING AU		03/28/2018	Various		(14,368)			1FE
13032U-RJ-9	CALIFORNIA HEALTH FACS FING AU		03/28/2018	Various		(19,040)			1FE
13080S-TV-6	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		297,313	250,000		1FE
13080S-TW-4	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		354,537	300,000		1FE
13080S-TX-2	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		264,445	225,000		1FE
13080S-TY-0	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		410,067	350,000		1FE
13080S-TZ-7	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		379,285	325,000		1FE
13080S-UA-0	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		523,107	450,000		1FE
13080S-UB-8	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		752,648	650,000		1FE
13080S-UC-6	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		865,725	750,000		1FE
14045A-AU-9	CAPITAL REGION WTR PA WTR REV		04/27/2018	MORGAN STANLEY		1,735,770	1,500,000		1FE
14045A-AV-7	CAPITAL REGION WTR PA WTR REV		04/27/2018	MORGAN STANLEY		1,440,600	1,250,000		1FE
14045A-AW-5	CAPITAL REGION WTR PA WTR REV		04/27/2018	MORGAN STANLEY		1,149,670	1,000,000		1FE
14045A-AX-3	CAPITAL REGION WTR PA WTR REV		04/27/2018	MORGAN STANLEY		566,030	500,000		1FE
146501-QM-6	CARTERSVILLE GA WTR & SWR REV		06/08/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,393,198	1,175,000		1FE
146501-QN-4	CARTERSVILLE GA WTR & SWR REV		06/08/2018	RAYMOND JAMES & ASSOCIATES, INC.		769,470	650,000		1FE
146501-QP-9	CARTERSVILLE GA WTR & SWR REV		06/08/2018	RAYMOND JAMES & ASSOCIATES, INC.		480,798	450,000		1FE
146501-QR-5	CARTERSVILLE GA WTR & SWR REV		06/08/2018	RAYMOND JAMES & ASSOCIATES, INC.		524,116	495,000		1FE
161036-NX-2	CHARLOTTE N C ARPT REV		04/11/2018	CITIGROUP GLOBAL MARKETS		1,865,667	1,745,000	19,777	1FE
161036-NZ-7	CHARLOTTE N C ARPT REV		04/11/2018	CITIGROUP GLOBAL MARKETS		2,622,473	2,470,000	27,993	1FE
161045-NU-9	CHARLOTTE N C WTR & SWR SYS RE		04/13/2018	WELLS FARGO		4,845,920	4,000,000		1FE
161045-NV-7	CHARLOTTE N C WTR & SWR SYS RE		04/13/2018	WELLS FARGO		7,239,060	6,000,000		1FE
161045-NW-5	CHARLOTTE N C WTR & SWR SYS RE		04/13/2018	WELLS FARGO		7,209,420	6,000,000		1FE
167593-KS-0	CHICAGO ILL O HARE INTL ARPT R		05/22/2018	BANK OF AMERICA/MERRILL LYNCH		16,499,940	15,295,000	303,776	1FE
167593-QP-0	CHICAGO ILL O HARE INTL ARPT R		05/03/2018	CITIGROUP GLOBAL MARKETS		2,831,110	2,575,000	45,063	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
18085P-RD-8	CLARK CNTY NEV ARPT REV		06/07/2018	SEIBERT, BRANFORD INC.		5,438,850	5,000,000		1FE
183628-AR-7	CLAY JACKSON & PLATTE CNTYS MO		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		1,931,283	1,695,000		1FE
183628-AY-2	CLAY JACKSON & PLATTE CNTYS MO		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		4,145,604	3,645,000		1FE
183628-AZ-9	CLAY JACKSON & PLATTE CNTYS MO		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		4,129,421	3,645,000		1FE
183628-BA-3	CLAY JACKSON & PLATTE CNTYS MO		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		3,523,166	3,120,000		1FE
183628-BB-1	CLAY JACKSON & PLATTE CNTYS MO		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		2,977,080	2,645,000		1FE
183628-BC-9	CLAY JACKSON & PLATTE CNTYS MO		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		1,026,790	1,000,000		1FE
186398-KW-2	CLEVELAND OHIO PUB PWR SYS REV		06/13/2018	BARCLAYS		361,314	330,000		1FE
186398-KX-0	CLEVELAND OHIO PUB PWR SYS REV		06/13/2018	BARCLAYS		446,192	400,000		1FE
186398-KY-8	CLEVELAND OHIO PUB PWR SYS REV		06/13/2018	BARCLAYS		413,041	365,000		1FE
186398-KZ-5	CLEVELAND OHIO PUB PWR SYS REV		06/13/2018	BARCLAYS		553,962	485,000		1FE
186398-LA-9	CLEVELAND OHIO PUB PWR SYS REV		06/13/2018	BARCLAYS		241,826	210,000		1FE
186398-LG-6	CLEVELAND OHIO PUB PWR SYS REV		06/13/2018	BARCLAYS		806,652	700,000		1FE
186398-LJ-0	CLEVELAND OHIO PUB PWR SYS REV		06/13/2018	BARCLAYS		699,042	610,000		1FE
186398-LK-7	CLEVELAND OHIO PUB PWR SYS REV		06/13/2018	BARCLAYS		856,073	750,000		1FE
196632-H7-1	COLORADO SPRINGS COLO UTILS RE		06/27/2018	JPMORGAN CHASE & CO.		5,154,210	4,500,000		1FE
196632-H8-9	COLORADO SPRINGS COLO UTILS RE		06/27/2018	JPMORGAN CHASE & CO.		6,099,345	5,250,000		1FE
196632-H9-7	COLORADO SPRINGS COLO UTILS RE		06/27/2018	JPMORGAN CHASE & CO.		7,053,720	6,000,000		1FE
196632-J2-0	COLORADO SPRINGS COLO UTILS RE		06/27/2018	JPMORGAN CHASE & CO.		3,569,250	3,000,000		1FE
20774Y-3Z-8	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		723,640	670,000		2FE
20774Y-4A-2	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		740,516	675,000		2FE
20774Y-4B-0	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		949,204	855,000		2FE
20774Y-4C-8	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		673,896	600,000		2FE
20774Y-4D-6	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		589,103	520,000		2FE
20774Y-4E-4	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		1,139,980	1,000,000		2FE
20774Y-4F-1	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		1,260,886	1,100,000		2FE
20774Y-4G-9	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		1,291,629	1,120,000		2FE
20774Y-4H-7	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		1,378,272	1,200,000		2FE
20774Y-4J-3	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		1,143,910	1,000,000		2FE
20774Y-4K-0	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		1,594,992	1,400,000		2FE
20774Y-4L-8	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		1,079,685	950,000		2FE
20774Y-4N-4	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		2,188,805	1,940,000		2FE
20774Y-4P-9	CONNECTICUT ST HEALTH & EDL FA		04/12/2018	WELLS FARGO		1,236,070	1,100,000		2FE
24487R-CK-6	DEKALB CNTY NEWTON CNTY GWINNE		05/10/2018	WELLS FARGO		1,544,967	1,315,000		1FE
24487R-CL-4	DEKALB CNTY NEWTON CNTY GWINNE		05/10/2018	WELLS FARGO		936,880	800,000		1FE
24487R-CM-2	DEKALB CNTY NEWTON CNTY GWINNE		05/10/2018	WELLS FARGO		1,049,751	900,000		1FE
24487R-CN-0	DEKALB CNTY NEWTON CNTY GWINNE		05/10/2018	WELLS FARGO		1,770,159	1,525,000		1FE
24487R-CP-5	DEKALB CNTY NEWTON CNTY GWINNE		05/10/2018	WELLS FARGO		3,445,178	2,980,000		1FE
24487R-DG-4	DEKALB CNTY NEWTON CNTY GWINNE		05/17/2018	WELLS FARGO		2,133,298	1,835,000		1FE
24487R-DH-2	DEKALB CNTY NEWTON CNTY GWINNE		05/17/2018	WELLS FARGO		2,207,552	1,905,000		1FE
24487R-DJ-8	DEKALB CNTY NEWTON CNTY GWINNE		05/17/2018	WELLS FARGO		1,754,338	1,520,000		1FE
254845-PJ-3	DISTRICT COLUMBIA WTR & SWR AU		04/18/2018	GOLDMAN, SACHS & CO.		955,026	850,000		1FE
254845-PK-0	DISTRICT COLUMBIA WTR & SWR AU		04/18/2018	GOLDMAN, SACHS & CO.		1,144,490	1,000,000		1FE
254845-PL-8	DISTRICT COLUMBIA WTR & SWR AU		04/18/2018	GOLDMAN, SACHS & CO.		1,697,761	1,460,000		1FE
254845-PT-1	DISTRICT COLUMBIA WTR & SWR AU		04/18/2018	GOLDMAN, SACHS & CO.		1,976,684	1,650,000		1FE
254845-PU-8	DISTRICT COLUMBIA WTR & SWR AU		04/18/2018	GOLDMAN, SACHS & CO.		1,435,284	1,200,000		1FE
254845-PV-6	DISTRICT COLUMBIA WTR & SWR AU		04/18/2018	GOLDMAN, SACHS & CO.		1,487,900	1,250,000		1FE
254845-PW-4	DISTRICT COLUMBIA WTR & SWR AU		04/18/2018	GOLDMAN, SACHS & CO.		1,753,223	1,480,000		1FE
263804-AR-7	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		516,775	500,000		1FE
263804-AS-5	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		423,856	400,000		1FE
263804-AT-3	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		541,375	500,000		1FE
263804-AU-0	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		771,876	700,000		1FE
263804-AV-8	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		839,595	750,000		1FE
263804-AW-6	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,159,029	1,025,000		1FE
263804-BD-7	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,653,578	1,455,000		1FE
263804-BE-5	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,726,422	1,525,000		1FE
263804-BF-2	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		2,267,375	2,230,000		1FE
263804-BG-0	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,881,595	1,675,000		1FE
263804-BH-8	DUBOIS PA HOSP AUTH HOSP REV		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		2,212,144	2,200,000		1FE
283365-KH-6	EL PASO CNTY COLO CTFS PARTN		04/27/2018	STIFEL CAPITAL MARKETS		547,115	500,000		1FE
283365-KJ-2	EL PASO CNTY COLO CTFS PARTN		04/27/2018	STIFEL CAPITAL MARKETS		362,018	325,000		1FE
283365-KL-7	EL PASO CNTY COLO CTFS PARTN		04/27/2018	STIFEL CAPITAL MARKETS		456,496	400,000		1FE

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

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29270C-Z2-4	ENERGY NORTHWEST WASH ELEC REV		05/10/2018	JPMORGAN CHASE & CO.		11,891,700	10,000,000		1FE
29270C-Z3-2	ENERGY NORTHWEST WASH ELEC REV		05/10/2018	JPMORGAN CHASE & CO.		11,853,200	10,000,000		1FE
29270C-Z4-0	ENERGY NORTHWEST WASH ELEC REV		05/10/2018	JPMORGAN CHASE & CO.		7,083,120	6,000,000		1FE
29270C-Z5-7	ENERGY NORTHWEST WASH ELEC REV		05/10/2018	JPMORGAN CHASE & CO.		5,883,450	5,000,000		1FE
29270C-Z6-5	ENERGY NORTHWEST WASH ELEC REV		05/10/2018	JPMORGAN CHASE & CO.		9,075,680	8,000,000		1FE
29270C-Z8-1	ENERGY NORTHWEST WASH ELEC REV		05/10/2018	JPMORGAN CHASE & CO.		12,670,020	11,000,000		1FE
3137EA-EN-5	FHLMC		06/08/2018	TD SECURITIES		7,956,480	8,000,000		1FE
342816-Q4-0	FLORIDA ST MUN PWR AGY REV		06/27/2018	BANK OF AMERICA/MERRILL LYNCH		1,598,790	1,500,000		1FE
3135G0-U3-5	FNMA		06/22/2018	NOMURA SECURITIES INTERNATIONAL INC		9,997,700	10,000,000		1FE
34710R-AM-2	FORT COLLINS COLO ELEC UTIL EN		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,779,466	2,360,000		1FE
34710R-AN-0	FORT COLLINS COLO ELEC UTIL EN		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,052,785	1,750,000		1FE
34710R-AP-5	FORT COLLINS COLO ELEC UTIL EN		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,336,640	2,000,000		1FE
353204-AD-2	FRANKLIN CNTY OHIO SALES TAX R		05/24/2018	BANK OF AMERICA/MERRILL LYNCH		557,025	500,000		1FE
353204-AE-0	FRANKLIN CNTY OHIO SALES TAX R		05/24/2018	BANK OF AMERICA/MERRILL LYNCH		568,590	500,000		1FE
353204-AF-7	FRANKLIN CNTY OHIO SALES TAX R		05/24/2018	BANK OF AMERICA/MERRILL LYNCH		750,809	650,000		1FE
353204-AN-0	FRANKLIN CNTY OHIO SALES TAX R		05/24/2018	BANK OF AMERICA/MERRILL LYNCH		2,173,300	2,000,000		1FE
353204-AP-5	FRANKLIN CNTY OHIO SALES TAX R		05/24/2018	BANK OF AMERICA/MERRILL LYNCH		1,619,220	1,500,000		1FE
353204-AQ-3	FRANKLIN CNTY OHIO SALES TAX R		05/24/2018	BANK OF AMERICA/MERRILL LYNCH		1,070,580	1,000,000		1FE
366133-LE-4	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		454,106	440,000		1FE
366133-LF-1	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		319,735	305,000		1FE
366133-LG-9	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		521,517	475,000		1FE
366133-LH-7	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		670,614	600,000		1FE
366133-LJ-3	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		396,746	350,000		1FE
366133-LR-5	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		429,259	370,000		1FE
366133-LS-3	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		346,686	300,000		1FE
366133-LT-1	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		943,894	820,000		1FE
366133-LU-8	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		441,647	425,000		1FE
366133-LV-6	GARLAND TEX ELEC UTIL SYS REV		05/16/2018	WELLS FARGO		461,318	445,000		1FE
396649-EP-6	GREENEVILLE TENN HEALTH & EDL		05/10/2018	BANK OF AMERICA/MERRILL LYNCH		5,265,823	4,840,000		1FE
396649-EQ-4	GREENEVILLE TENN HEALTH & EDL		05/10/2018	BANK OF AMERICA/MERRILL LYNCH		4,342,160	4,000,000		1FE
396649-ER-2	GREENEVILLE TENN HEALTH & EDL		05/10/2018	BANK OF AMERICA/MERRILL LYNCH		6,390,290	5,900,000		1FE
396649-ES-0	GREENEVILLE TENN HEALTH & EDL		05/10/2018	BANK OF AMERICA/MERRILL LYNCH		3,242,010	3,000,000		1FE
414005-WP-9	HARRIS CNTY TEX		04/03/2018	PIPER JAFFRAY INC.		2,301,760	2,000,000	13,889	1FE
462590-LR-9	IOWA STUDENT LN LIQUIDITY CORP		05/24/2018	RBC DOMINION SECURITIES		527,590	500,000		1FE
462590-LS-7	IOWA STUDENT LN LIQUIDITY CORP		05/24/2018	RBC DOMINION SECURITIES		535,260	500,000		1FE
462590-LT-5	IOWA STUDENT LN LIQUIDITY CORP		05/24/2018	RBC DOMINION SECURITIES		704,750	650,000		1FE
462590-LU-2	IOWA STUDENT LN LIQUIDITY CORP		05/24/2018	RBC DOMINION SECURITIES		710,834	650,000		1FE
462590-LV-0	IOWA STUDENT LN LIQUIDITY CORP		05/24/2018	RBC DOMINION SECURITIES		604,527	550,000		1FE
462590-LW-8	IOWA STUDENT LN LIQUIDITY CORP		05/24/2018	RBC DOMINION SECURITIES		772,982	700,000		1FE
462590-LX-6	IOWA STUDENT LN LIQUIDITY CORP		05/24/2018	RBC DOMINION SECURITIES		664,650	600,000		1FE
49151F-ZB-9	KENTUCKY ST PPTY & BLDGS COMMN		06/06/2018	CITIGROUP GLOBAL MARKETS		2,284,260	2,000,000		1FE
49151F-ZC-7	KENTUCKY ST PPTY & BLDGS COMMN		06/06/2018	CITIGROUP GLOBAL MARKETS		2,278,840	2,000,000		1FE
49151F-ZD-5	KENTUCKY ST PPTY & BLDGS COMMN		06/06/2018	CITIGROUP GLOBAL MARKETS		1,986,093	1,750,000		1FE
49151F-ZG-8	KENTUCKY ST PPTY & BLDGS COMMN		06/06/2018	CITIGROUP GLOBAL MARKETS		1,226,885	1,100,000		1FE
49151F-ZQ-6	KENTUCKY ST PPTY & BLDGS COMMN		06/06/2018	CITIGROUP GLOBAL MARKETS		1,325,247	1,205,000		1FE
49151F-ZR-4	KENTUCKY ST PPTY & BLDGS COMMN		06/06/2018	CITIGROUP GLOBAL MARKETS		1,116,200	1,000,000		1FE
49151F-ZS-2	KENTUCKY ST PPTY & BLDGS COMMN		06/06/2018	CITIGROUP GLOBAL MARKETS		1,492,997	1,325,000		1FE
541372-BH-0	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		222,856	205,000		1FE
541372-BJ-6	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		138,976	125,000		1FE
541372-BK-3	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		141,865	125,000		1FE
541372-BL-1	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		144,033	125,000		1FE
541372-BT-4	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		540,390	500,000		1FE
541372-BU-1	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		525,677	490,000		1FE
541372-BV-9	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		500,089	470,000		1FE
541372-BW-7	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		598,708	565,000		1FE
541372-BX-5	LOGANVILLE GA WTR & SWR REV		06/08/2018	STIFEL CAPITAL MARKETS		623,152	590,000		1FE
54811B-RF-0	LOWER COLO RIV AUTH TEX TRANSM		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		1,412,008	1,300,000		1FE
54811B-RG-8	LOWER COLO RIV AUTH TEX TRANSM		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		1,221,440	1,100,000		1FE
54811B-RH-6	LOWER COLO RIV AUTH TEX TRANSM		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		1,471,405	1,300,000		1FE
54811B-RJ-2	LOWER COLO RIV AUTH TEX TRANSM		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		2,291,540	2,000,000		1FE
54811B-RQ-6	LOWER COLO RIV AUTH TEX TRANSM		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		4,373,733	3,885,000		1FE
54811B-RR-4	LOWER COLO RIV AUTH TEX TRANSM		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		3,089,570	2,750,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
54811B-RS-2	LOWER COLO RIV AUTH TEX TRANSM		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		4,673,240	4,000,000		1FE
54811B-RT-0	LOWER COLO RIV AUTH TEX TRANSM		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		4,945,555	4,250,000		1FE
556775-CL-6	MADISON CNTY ALA WTR REV		04/13/2018	STIFEL CAPITAL MARKETS		964,435	820,000		1FE
556775-CM-4	MADISON CNTY ALA WTR REV		04/13/2018	STIFEL CAPITAL MARKETS		1,512,461	1,290,000		1FE
556775-CN-2	MADISON CNTY ALA WTR REV		04/13/2018	STIFEL CAPITAL MARKETS		583,930	500,000		1FE
557352-EY-3	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		835,088	830,000		2FE
557352-FA-4	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		527,823	495,000		2FE
557352-FB-2	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		561,886	520,000		2FE
557352-FC-0	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		589,739	540,000		2FE
557352-FE-6	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		588,666	530,000		2FE
557352-FF-3	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		818,433	740,000		2FE
557352-FG-1	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		1,100,650	1,000,000		2FE
557352-FH-9	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		1,008,320	920,000		2FE
557352-FJ-5	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		1,098,153	1,005,000		2FE
557352-FL-0	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		1,085,460	1,000,000		2FE
557352-FM-8	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		1,082,190	1,000,000		2FE
557352-FN-6	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		1,078,930	1,000,000		2FE
557352-FP-1	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		2,666,099	2,480,000		2FE
557352-FQ-9	MADISON CNTY NEB HOSP AUTH NO		05/04/2018	WELLS FARGO		461,154	430,000		2FE
57563R-PR-4	MASSACHUSETTS EDL FING AUTH ED		05/18/2018	RBC DOMINION SECURITIES		1,231,455	1,150,000		1FE
57563R-PS-2	MASSACHUSETTS EDL FING AUTH ED		05/18/2018	RBC DOMINION SECURITIES		2,172,120	2,000,000		1FE
57563R-PT-0	MASSACHUSETTS EDL FING AUTH ED		05/18/2018	RBC DOMINION SECURITIES		2,529,862	2,300,000		1FE
57563R-PU-7	MASSACHUSETTS EDL FING AUTH ED		05/18/2018	RBC DOMINION SECURITIES		5,540,650	5,000,000		1FE
57563R-PV-5	MASSACHUSETTS EDL FING AUTH ED		05/18/2018	RBC DOMINION SECURITIES		4,227,556	3,790,000		1FE
57584Y-HT-9	MASSACHUSETTS ST DEV FIN AGY R		06/14/2018	CITIGROUP GLOBAL MARKETS		541,520	500,000		2FE
57584Y-HU-6	MASSACHUSETTS ST DEV FIN AGY R		06/14/2018	CITIGROUP GLOBAL MARKETS		772,632	700,000		2FE
57584Y-HV-4	MASSACHUSETTS ST DEV FIN AGY R		06/14/2018	CITIGROUP GLOBAL MARKETS		599,532	535,000		2FE
57584Y-HW-2	MASSACHUSETTS ST DEV FIN AGY R		06/14/2018	CITIGROUP GLOBAL MARKETS		1,511,500	1,335,000		2FE
57584Y-JL-4	MASSACHUSETTS ST DEV FIN AGY R		06/14/2018	CITIGROUP GLOBAL MARKETS		2,278,760	2,000,000		2FE
57584Y-JM-2	MASSACHUSETTS ST DEV FIN AGY R		06/14/2018	CITIGROUP GLOBAL MARKETS		2,271,460	2,000,000		2FE
57584Y-JN-0	MASSACHUSETTS ST DEV FIN AGY R		06/14/2018	CITIGROUP GLOBAL MARKETS		2,828,000	2,500,000		2FE
57584Y-JP-5	MASSACHUSETTS ST DEV FIN AGY R		06/14/2018	CITIGROUP GLOBAL MARKETS		3,380,040	3,000,000		2FE
590545-B7-3	MESA ARIZ UTIL SYS REV		05/16/2018	JPMORGAN CHASE & CO.		1,111,770	1,000,000		1FE
590545-B8-1	MESA ARIZ UTIL SYS REV		05/16/2018	JPMORGAN CHASE & CO.		680,508	600,000		1FE
590545-C9-8	MESA ARIZ UTIL SYS REV		05/16/2018	JPMORGAN CHASE & CO.		1,182,260	1,000,000		1FE
590545-D2-2	MESA ARIZ UTIL SYS REV		05/16/2018	JPMORGAN CHASE & CO.		1,883,968	1,600,000		1FE
590774-8E-8	MESQUITE TEX WTRWKS & SWR REV		05/08/2018	SAMCO		513,819	440,000		1FE
590774-8F-5	MESQUITE TEX WTRWKS & SWR REV		05/08/2018	SAMCO		534,221	460,000		1FE
590774-8G-3	MESQUITE TEX WTRWKS & SWR REV		05/08/2018	SAMCO		561,485	485,000		1FE
59259N-7G-2	METROPOLITAN TRANSN AUTH N Y D		04/03/2018	JEFFERIES & COMPANY, INC.		13,848,645	11,500,000	234,792	1FE
592647-ET-4	METROPOLITAN WASH D C ARPTS AU		06/01/2018	BARCLAYS		7,754,714	7,275,000		1FE
592647-EU-1	METROPOLITAN WASH D C ARPTS AU		06/01/2018	BARCLAYS		3,911,197	3,590,000		1FE
592647-EV-9	METROPOLITAN WASH D C ARPTS AU		06/01/2018	BARCLAYS		9,072,295	8,165,000		1FE
592647-EW-7	METROPOLITAN WASH D C ARPTS AU		06/01/2018	BARCLAYS		12,237,900	10,830,000		1FE
592647-EX-5	METROPOLITAN WASH D C ARPTS AU		06/01/2018	BARCLAYS		10,035,617	8,775,000		1FE
61051P-BR-4	MONROE CNTY FLA SCH BRD CTFS P		05/04/2018	RAYMOND JAMES & ASSOCIATES, INC.		578,200	500,000		1FE
61051P-BT-0	MONROE CNTY FLA SCH BRD CTFS P		05/04/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,723,080	1,500,000		1FE
61051P-BV-5	MONROE CNTY FLA SCH BRD CTFS P		05/04/2018	RAYMOND JAMES & ASSOCIATES, INC.		854,565	750,000		1FE
61204M-CH-8	MONTANA FAC FIN AUTH HEALTH FA		04/11/2018	D.A. DAVIDSON & CO.		220,362	200,000		1FE
61204M-CK-1	MONTANA FAC FIN AUTH HEALTH FA		04/11/2018	D.A. DAVIDSON & CO.		724,218	640,000		1FE
61204M-CM-7	MONTANA FAC FIN AUTH HEALTH FA		04/11/2018	D.A. DAVIDSON & CO.		692,256	600,000		1FE
61204M-CN-5	MONTANA FAC FIN AUTH HEALTH FA		04/11/2018	D.A. DAVIDSON & CO.		506,096	435,000		1FE
61204M-CR-6	MONTANA FAC FIN AUTH HEALTH FA		04/11/2018	D.A. DAVIDSON & CO.		424,057	365,000		1FE
61204M-CT-2	MONTANA FAC FIN AUTH HEALTH FA		04/11/2018	D.A. DAVIDSON & CO.		471,352	410,000		1FE
61204M-CU-9	MONTANA FAC FIN AUTH HEALTH FA		04/11/2018	D.A. DAVIDSON & CO.		664,106	580,000		1FE
61204M-CV-7	MONTANA FAC FIN AUTH HEALTH FA		04/11/2018	D.A. DAVIDSON & CO.		485,057	425,000		1FE
613603-YD-5	MONTGOMERY CNTY PA HIGHER ED &		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		326,298	300,000		1FE
613603-YE-3	MONTGOMERY CNTY PA HIGHER ED &		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,218,294	1,100,000		1FE
613603-YF-0	MONTGOMERY CNTY PA HIGHER ED &		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,125,540	1,000,000		1FE
613603-YG-8	MONTGOMERY CNTY PA HIGHER ED &		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,139,790	1,000,000		1FE
613603-YN-3	MONTGOMERY CNTY PA HIGHER ED &		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,381,788	1,200,000		1FE
613603-YP-8	MONTGOMERY CNTY PA HIGHER ED &		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		2,297,300	2,000,000		1FE

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613603-YQ-6	MONTGOMERY CNTY PA HIGHER ED &		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		2,804,956	2,450,000		1FE
64972G-RM-8	NEW YORK N Y CITY MUN WTR FIN		06/13/2018	RAYMOND JAMES & ASSOCIATES, INC.		8,521,890	7,800,000		1FE
64971X-DG-0	NEW YORK N Y CITY TRANSITIONAL		05/16/2018	BANK OF AMERICA/MERRILL LYNCH		17,627,400	15,000,000		1FE
64990C-8F-1	NEW YORK ST DORM AUTH REVS NON		05/04/2018	WELLS FARGO		1,556,867	1,300,000		1FE
64990C-8G-9	NEW YORK ST DORM AUTH REVS NON		05/04/2018	WELLS FARGO		1,192,710	1,000,000		1FE
64990C-8H-7	NEW YORK ST DORM AUTH REVS NON		05/04/2018	WELLS FARGO		1,187,860	1,000,000		1FE
64990C-8J-3	NEW YORK ST DORM AUTH REVS NON		05/04/2018	WELLS FARGO		1,278,132	1,200,000		1FE
64990C-8K-0	NEW YORK ST DORM AUTH REVS NON		05/04/2018	WELLS FARGO		1,061,560	1,000,000		1FE
650116-CN-4	NEW YORK TRANSN DEV CORP SPL F		04/25/2018	CITIGROUP GLOBAL MARKETS		4,432,680	4,000,000		2FE
658289-F5-7	NORTH CAROLINA ST UNIV N C RAL		06/08/2018	BARCLAYS		6,045,215	5,500,000		1FE
658289-F6-5	NORTH CAROLINA ST UNIV N C RAL		06/08/2018	BARCLAYS		1,893,974	1,685,000		1FE
658289-F7-3	NORTH CAROLINA ST UNIV N C RAL		06/08/2018	BARCLAYS		1,375,572	1,200,000		1FE
658289-F8-1	NORTH CAROLINA ST UNIV N C RAL		06/08/2018	BARCLAYS		2,091,960	1,800,000		1FE
665398-LG-6	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		652,781	625,000		1FE
665398-LH-4	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		481,901	450,000		1FE
665398-LJ-0	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		657,132	600,000		1FE
665398-LK-7	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		557,680	500,000		1FE
665398-LL-5	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		509,801	450,000		1FE
665398-LM-3	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		686,976	600,000		1FE
665398-LT-8	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,381,792	1,190,000		1FE
665398-LU-5	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		2,051,172	1,775,000		1FE
665398-LV-3	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,036,701	900,000		1FE
665398-LW-1	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		838,865	730,000		1FE
665398-LX-9	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,299,042	1,135,000		1FE
665398-LY-7	NORTHERN MICH UNIV REVS		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		632,683	555,000		1FE
67756D-PS-9	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		646,789	550,000		1FE
67756D-PU-4	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		350,796	300,000		1FE
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		2,194,324	2,095,000		1FE
67756D-PW-0	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		579,005	500,000		1FE
67756D-PX-8	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		2,077,480	2,000,000		1FE
67756D-QE-9	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		693,101	655,000		1FE
67756D-QF-6	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		808,493	750,000		1FE
67756D-QH-2	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		517,168	465,000		1FE
67756D-QJ-8	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		338,274	300,000		1FE
67756D-QQ-2	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		626,521	545,000		1FE
67756D-QR-0	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		647,473	565,000		1FE
67756D-QT-6	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		1,194,893	1,160,000		1FE
67756D-QU-3	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		588,936	520,000		1FE
67756D-QV-1	OHIO ST HIGHER EDL FAC COMMN		04/19/2018	WELLS FARGO		2,258,060	2,000,000		1FE
67884N-EU-9	OKLAHOMA DEPT TRANSN REV		05/16/2018	BANK OF AMERICA/MERRILL LYNCH		6,148,660	5,180,000		1FE
67884N-EW-5	OKLAHOMA DEPT TRANSN REV		05/16/2018	BANK OF AMERICA/MERRILL LYNCH		5,848,931	4,960,000		1FE
709144-ND-7	PENNSYLVANIA ST CTFS PARTN		04/19/2018	RBC DOMINION SECURITIES		317,250	300,000		1FE
709144-NE-5	PENNSYLVANIA ST CTFS PARTN		04/19/2018	RBC DOMINION SECURITIES		377,360	350,000		1FE
709144-NF-2	PENNSYLVANIA ST CTFS PARTN		04/19/2018	RBC DOMINION SECURITIES		328,833	300,000		1FE
709144-NG-0	PENNSYLVANIA ST CTFS PARTN		04/19/2018	RBC DOMINION SECURITIES		277,615	250,000		1FE
709144-NH-8	PENNSYLVANIA ST CTFS PARTN		04/19/2018	RBC DOMINION SECURITIES		336,843	300,000		1FE
709144-NQ-8	PENNSYLVANIA ST CTFS PARTN		04/19/2018	RBC DOMINION SECURITIES		478,801	425,000		1FE
709144-NT-2	PENNSYLVANIA ST CTFS PARTN		04/19/2018	RBC DOMINION SECURITIES		471,733	425,000		1FE
709144-NU-9	PENNSYLVANIA ST CTFS PARTN		04/19/2018	RBC DOMINION SECURITIES		828,578	750,000		1FE
71883P-LA-3	PHOENIX ARIZ CIVIC IMPT CORP W		05/23/2018	BANK OF AMERICA/MERRILL LYNCH		2,838,288	2,400,000		1FE
71883P-LB-1	PHOENIX ARIZ CIVIC IMPT CORP W		05/23/2018	BANK OF AMERICA/MERRILL LYNCH		1,178,810	1,000,000		1FE
71883P-LC-9	PHOENIX ARIZ CIVIC IMPT CORP W		05/23/2018	BANK OF AMERICA/MERRILL LYNCH		1,175,000	1,000,000		1FE
71883P-LD-7	PHOENIX ARIZ CIVIC IMPT CORP W		05/23/2018	BANK OF AMERICA/MERRILL LYNCH		1,755,405	1,500,000		1FE
71883P-LS-4	PHOENIX ARIZ CIVIC IMPT CORP W		05/23/2018	BANK OF AMERICA/MERRILL LYNCH		6,106,087	5,605,000		1FE
71883P-LT-2	PHOENIX ARIZ CIVIC IMPT CORP W		05/23/2018	BANK OF AMERICA/MERRILL LYNCH		6,895,908	6,190,000		1FE
71883P-LU-9	PHOENIX ARIZ CIVIC IMPT CORP W		05/23/2018	BANK OF AMERICA/MERRILL LYNCH		5,388,385	4,740,000		1FE
71883P-LV-7	PHOENIX ARIZ CIVIC IMPT CORP W		05/23/2018	BANK OF AMERICA/MERRILL LYNCH		7,497,373	6,495,000		1FE
73358W-YG-3	PORT AUTH N Y & N J		05/14/2018	CITIGROUP GLOBAL MARKETS		10,130,971	8,955,000	38,556	1FE
735389-B8-0	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		9,712,980	9,000,000		1FE
735389-B9-8	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		12,639,827	11,475,000		1FE
735389-C2-2	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		9,270,040	8,280,000		1FE
735389-C3-0	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		12,471,030	11,000,000		1FE

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735389-D2-1	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		5,224,734	4,565,000		1FE
735389-D3-9	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		5,701,850	5,000,000		1FE
735389-D4-7	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		5,681,150	5,000,000		1FE
735389-E7-9	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		6,259,476	5,800,000		1FE
735389-E8-7	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		8,112,621	7,365,000		1FE
735389-E9-5	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		4,920,510	4,395,000		1FE
735389-F2-9	PORT SEATTLE WASH REV		06/06/2018	JPMORGAN CHASE & CO.		6,348,888	5,600,000		1FE
759861-CX-3	RENO NEV SALES TAX REV		06/12/2018	GOLDMAN, SACHS & CO.		269,720	250,000		1FE
759861-CZ-8	RENO NEV SALES TAX REV		06/12/2018	GOLDMAN, SACHS & CO.		278,910	250,000		1FE
759861-DA-2	RENO NEV SALES TAX REV		06/12/2018	GOLDMAN, SACHS & CO.		282,158	250,000		1FE
759861-DG-9	RENO NEV SALES TAX REV		06/12/2018	GOLDMAN, SACHS & CO.		276,650	240,000		1FE
759861-DJ-3	RENO NEV SALES TAX REV		06/12/2018	GOLDMAN, SACHS & CO.		286,750	250,000		1FE
759861-DK-0	RENO NEV SALES TAX REV		06/12/2018	GOLDMAN, SACHS & CO.		434,059	380,000		1FE
759861-DM-6	RENO NEV SALES TAX REV		06/12/2018	GOLDMAN, SACHS & CO.		283,448	250,000		1FE
76221U-FR-2	RHODE IS INFRASTRUCTURE BK WTR		04/11/2018	RAYMOND JAMES & ASSOCIATES, INC.		498,327	460,000		1FE
76221U-FS-0	RHODE IS INFRASTRUCTURE BK WTR		04/11/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,127,648	1,050,000		1FE
76221U-FT-8	RHODE IS INFRASTRUCTURE BK WTR		04/11/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,449,471	1,355,000		1FE
76221U-FU-5	RHODE IS INFRASTRUCTURE BK WTR		04/11/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,068,880	1,000,000		1FE
786107-QH-8	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		594,240	500,000		1FE
786107-QJ-4	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		1,184,600	1,000,000		1FE
786107-QX-3	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		594,240	500,000		1FE
786107-QY-1	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		710,760	600,000		1FE
786107-QZ-8	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		589,405	500,000		1FE
786107-RA-2	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		879,075	750,000		1FE
786107-RB-0	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		1,750,995	1,500,000		1FE
786107-RQ-7	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		9,166,107	7,865,000		1FE
786107-RR-5	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		8,230,219	7,085,000		1FE
786107-RS-3	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		14,623,595	12,640,000		1FE
786107-RU-8	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		5,466,860	4,760,000		1FE
786107-SU-7	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		1,178,810	1,000,000		1FE
786107-SV-5	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		2,020,948	1,720,000		1FE
786107-SW-3	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		1,753,845	1,500,000		1FE
786107-SX-1	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		2,117,625	1,820,000		1FE
786107-SY-9	SACRAMENTO CNTY CALIF ARPT SYS		04/20/2018	MORGAN STANLEY		1,206,140	1,040,000		1FE
79642G-AN-2	SAN ANTONIO TEX WTR REV		04/27/2018	JPMORGAN CHASE & CO.		3,525,360	3,000,000		1FE
79642G-AP-7	SAN ANTONIO TEX WTR REV		04/27/2018	JPMORGAN CHASE & CO.		2,340,820	2,000,000		1FE
79642G-AQ-5	SAN ANTONIO TEX WTR REV		04/27/2018	JPMORGAN CHASE & CO.		1,281,258	1,100,000		1FE
79642G-AR-3	SAN ANTONIO TEX WTR REV		04/27/2018	JPMORGAN CHASE & CO.		2,753,076	2,375,000		1FE
79642G-AS-1	SAN ANTONIO TEX WTR REV		04/27/2018	JPMORGAN CHASE & CO.		2,309,100	2,000,000		1FE
80329K-DK-4	SARASOTA CNTY FLA CAP IMPT REV		05/18/2018	CITIGROUP GLOBAL MARKETS		1,404,223	1,315,000		1FE
80329K-DL-2	SARASOTA CNTY FLA CAP IMPT REV		05/18/2018	CITIGROUP GLOBAL MARKETS		1,093,040	1,000,000		1FE
80329K-DM-0	SARASOTA CNTY FLA CAP IMPT REV		05/18/2018	CITIGROUP GLOBAL MARKETS		864,947	775,000		1FE
80329K-DN-8	SARASOTA CNTY FLA CAP IMPT REV		05/18/2018	CITIGROUP GLOBAL MARKETS		568,350	500,000		1FE
80329K-DP-3	SARASOTA CNTY FLA CAP IMPT REV		05/18/2018	CITIGROUP GLOBAL MARKETS		576,230	500,000		1FE
80329K-DQ-1	SARASOTA CNTY FLA CAP IMPT REV		05/18/2018	CITIGROUP GLOBAL MARKETS		989,154	850,000		1FE
825485-WC-5	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		555,815	500,000		2FE
825485-WD-3	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		1,241,097	1,100,000		2FE
825485-WE-1	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		1,424,338	1,250,000		2FE
825485-WF-8	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		2,126,298	1,850,000		2FE
825485-WG-6	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		1,737,015	1,500,000		2FE
825485-WL-5	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		4,657,200	4,000,000		2FE
825485-WP-6	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		1,491,180	1,435,000		2FE
825485-WQ-4	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		3,104,130	3,000,000		2FE
825485-WR-2	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		1,314,755	1,275,000		2FE
825485-WW-1	SHREVEPORT LA WTR & SWR REV		05/17/2018	UNION BANK OF SWITZERLAND		1,460,497	1,245,000		2FE
83703F-KB-7	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		356,246	325,000		1FE
83703F-KC-5	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		363,331	325,000		1FE
83703F-KD-3	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		397,611	350,000		1FE
83703F-KE-1	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		573,815	500,000		1FE
83703F-KL-5	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		466,608	400,000		1FE
83703F-KM-3	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		1,857,568	1,600,000		1FE
83703F-KN-1	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		1,534,642	1,325,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
83703F-KP-6	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		981,368	850,000		1FE
83703F-KQ-4	SOUTH CAROLINA JOBS-ECONOMIC D		06/13/2018	JPMORGAN CHASE & CO.		1,723,605	1,500,000		1FE
837123-GR-3	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		1,324,575	1,250,000		1FE
837123-GS-1	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		3,247,950	3,000,000		1FE
837123-GT-9	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,210,240	2,000,000		1FE
837123-GU-6	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,183,315	1,940,000		1FE
837123-GV-4	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		968,958	850,000		1FE
837123-HC-5	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,330,240	2,000,000		1FE
837123-HD-3	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		3,556,687	3,065,000		1FE
837123-HE-1	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,313,360	2,000,000		1FE
837123-HF-8	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		4,608,080	4,000,000		1FE
837123-HG-6	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		5,255,000	4,580,000		1FE
850269-DU-2	SPRINGDALE ARK SALES & USE TAX		04/11/2018	CREWS & ASSOC.		2,808,279	2,670,000		1FE
850269-DV-0	SPRINGDALE ARK SALES & USE TAX		04/11/2018	CREWS & ASSOC.		2,989,764	2,850,000		1FE
850269-DX-6	SPRINGDALE ARK SALES & USE TAX		04/11/2018	CREWS & ASSOC.		2,110,691	1,900,000		1FE
850269-DY-4	SPRINGDALE ARK SALES & USE TAX		04/11/2018	CREWS & ASSOC.		2,613,653	2,360,000		1FE
85732M-V8-7	STATE PUB SCH BLDG AUTH PA COL		04/12/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,226,456	1,160,000		1FE
85732M-V9-5	STATE PUB SCH BLDG AUTH PA COL		04/12/2018	RAYMOND JAMES & ASSOCIATES, INC.		1,272,267	1,210,000		1FE
85732M-Y4-3	STATE PUB SCH BLDG AUTH PA COL		04/25/2018	PNC CAPITAL MARKETS LLC		960,706	845,000		1FE
85732M-Y5-0	STATE PUB SCH BLDG AUTH PA COL		04/25/2018	PNC CAPITAL MARKETS LLC		1,006,982	890,000		1FE
85732M-Y6-8	STATE PUB SCH BLDG AUTH PA COL		04/25/2018	PNC CAPITAL MARKETS LLC		771,289	685,000		1FE
874461-JW-7	TALLAHASSEE FLA CONS UTIL SYS		05/23/2018	LOOP CAPITAL MARKETS		563,606	515,000		1FE
874461-JX-5	TALLAHASSEE FLA CONS UTIL SYS		05/23/2018	LOOP CAPITAL MARKETS		938,952	840,000		1FE
874461-JY-3	TALLAHASSEE FLA CONS UTIL SYS		05/23/2018	LOOP CAPITAL MARKETS		523,871	460,000		1FE
874461-JZ-0	TALLAHASSEE FLA CONS UTIL SYS		05/23/2018	LOOP CAPITAL MARKETS		577,180	500,000		1FE
874461-KG-0	TALLAHASSEE FLA CONS UTIL SYS		05/23/2018	LOOP CAPITAL MARKETS		1,898,599	1,655,000		1FE
874461-KJ-4	TALLAHASSEE FLA CONS UTIL SYS		05/23/2018	LOOP CAPITAL MARKETS		713,444	625,000		1FE
874461-KK-1	TALLAHASSEE FLA CONS UTIL SYS		05/23/2018	LOOP CAPITAL MARKETS		916,066	805,000		1FE
875143-AR-0	TAMPA FLA SPL ASSMT REV		04/04/2018	CITIGROUP GLOBAL MARKETS		1,349,836	1,150,000		1FE
875143-AS-8	TAMPA FLA SPL ASSMT REV		04/04/2018	CITIGROUP GLOBAL MARKETS		2,846,637	2,435,000		1FE
881250-EL-4	TERREBONNE PARISH LA SALES &		04/27/2018	RAYMOND JAMES & ASSOCIATES, INC.		527,490	1,000,000		1FE
881250-EM-2	TERREBONNE PARISH LA SALES &		04/27/2018	RAYMOND JAMES & ASSOCIATES, INC.		503,280	1,000,000		1FE
882854-D5-8	TEXAS WATER DEV BRD		04/12/2018	RBC DOMINION SECURITIES		4,753,040	4,000,000		1FE
882854-D6-6	TEXAS WATER DEV BRD		04/12/2018	RBC DOMINION SECURITIES		4,738,600	4,000,000		1FE
882854-D7-4	TEXAS WATER DEV BRD		04/12/2018	RBC DOMINION SECURITIES		3,543,180	3,000,000		1FE
882854-D8-2	TEXAS WATER DEV BRD		04/12/2018	RBC DOMINION SECURITIES		4,121,180	3,500,000		1FE
882854-D9-0	TEXAS WATER DEV BRD		04/12/2018	RBC DOMINION SECURITIES		2,934,800	2,500,000		1FE
882854-H8-8	TEXAS WATER DEV BRD		04/25/2018	JPMORGAN CHASE & CO.		3,705,975	3,500,000		1FE
882854-H9-6	TEXAS WATER DEV BRD		04/25/2018	JPMORGAN CHASE & CO.		6,321,900	6,000,000		1FE
882854-J2-9	TEXAS WATER DEV BRD		04/25/2018	JPMORGAN CHASE & CO.		10,493,400	10,000,000		1FE
89546R-PU-2	TRI-CNTY MET TRANSN DIST ORE R		04/06/2018	PIPER JAFFRAY INC.		4,002,909	3,790,000	1,962	1FE
914233-N8-0	UNIVERSITY CONN		04/19/2018	JPMORGAN CHASE & CO.		4,824,386	4,420,000		1FE
914233-P3-9	UNIVERSITY CONN		04/19/2018	JPMORGAN CHASE & CO.		6,177,876	5,540,000		1FE
914233-Q2-0	UNIVERSITY CONN		04/19/2018	JPMORGAN CHASE & CO.		9,969,725	8,805,000		1FE
914233-Q3-8	UNIVERSITY CONN		04/19/2018	JPMORGAN CHASE & CO.		15,569,003	13,805,000		1FE
914233-Q5-3	UNIVERSITY CONN		04/19/2018	JPMORGAN CHASE & CO.		7,819,560	7,000,000		1FE
914233-Q6-1	UNIVERSITY CONN		04/19/2018	JPMORGAN CHASE & CO.		7,015,239	6,300,000		1FE
914733-DB-3	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		964,480	1,000,000		1FE
914733-DC-1	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		200,386	175,000		1FE
914733-DD-9	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		231,784	200,000		1FE
914733-DE-7	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		292,443	250,000		1FE
914733-DF-4	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		206,855	175,000		1FE
914733-DG-2	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		268,274	225,000		1FE
914733-DJ-6	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		365,515	310,000		1FE
914733-DK-3	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		176,298	150,000		1FE
914733-DL-1	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		591,648	505,000		1FE
914733-DM-9	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		350,637	300,000		1FE
914733-DN-7	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		342,059	325,000		1FE
914733-DP-2	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		366,870	350,000		1FE
914733-DQ-0	UNIVERSITY NORTHN COLO GREELEY		06/28/2018	STIFEL CAPITAL MARKETS		418,256	400,000		1FE
915183-G4-3	UNIVERSITY UTAH UNIV REVS		06/08/2018	BARCLAYS		841,341	770,000		1FE
915183-G5-0	UNIVERSITY UTAH UNIV REVS		06/08/2018	BARCLAYS		503,051	450,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
915183-G6-8	UNIVERSITY UTAH UNIV REVS		06/08/2018	BARCLAYS		569,750	500,000		1FE
915183-G7-6	UNIVERSITY UTAH UNIV REVS		06/08/2018	BARCLAYS		896,598	775,000		1FE
915183-H6-7	UNIVERSITY UTAH UNIV REVS		06/08/2018	BARCLAYS		2,173,535	1,820,000		1FE
915183-H8-3	UNIVERSITY UTAH UNIV REVS		06/08/2018	BARCLAYS		1,037,383	875,000		1FE
915183-H9-1	UNIVERSITY UTAH UNIV REVS		06/08/2018	BARCLAYS		1,802,933	1,685,000		1FE
917393-CK-4	UTAH CNTY UTAH HOSP REV		06/27/2018	JPMORGAN CHASE & CO.		1,608,038	1,370,000		1FE
917393-CL-2	UTAH CNTY UTAH HOSP REV		06/27/2018	JPMORGAN CHASE & CO.		1,170,020	1,000,000		1FE
917393-CM-0	UTAH CNTY UTAH HOSP REV		06/27/2018	JPMORGAN CHASE & CO.		815,773	700,000		1FE
917393-CN-8	UTAH CNTY UTAH HOSP REV		06/27/2018	JPMORGAN CHASE & CO.		1,707,699	1,470,000		1FE
91754R-A9-8	UTAH ST BRD REGENTS REV		06/06/2018	RBC DOMINION SECURITIES		578,094	535,000		1FE
91754R-B2-2	UTAH ST BRD REGENTS REV		06/06/2018	RBC DOMINION SECURITIES		553,560	500,000		1FE
91754R-B3-0	UTAH ST BRD REGENTS REV		06/06/2018	RBC DOMINION SECURITIES		440,509	390,000		1FE
91754R-B4-8	UTAH ST BRD REGENTS REV		06/06/2018	RBC DOMINION SECURITIES		573,410	500,000		1FE
92778V-FT-0	VIRGINIA COLLEGE BLDG AUTH VA		05/16/2018	MORGAN STANLEY		10,795,595	9,785,000		1FE
92778V-FU-7	VIRGINIA COLLEGE BLDG AUTH VA		05/16/2018	MORGAN STANLEY		11,170,687	9,925,000		1FE
927793-E4-7	VIRGINIA COMWLTH TRANSN BRD TR		04/12/2018	CITIGROUP GLOBAL MARKETS		5,407,616	5,075,000	68,794	1FE
927793-F4-6	VIRGINIA COMWLTH TRANSN BRD TR		06/01/2018	MORGAN STANLEY		1,154,590	1,000,000		1FE
950511-KS-3	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		277,394	260,000		1FE
950511-KT-1	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		591,808	570,000		1FE
950511-KU-8	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		467,945	410,000		1FE
950511-KV-6	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		589,162	510,000		1FE
950511-LB-9	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		670,138	570,000		1FE
950511-LC-7	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		428,134	365,000		1FE
950511-LD-5	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		711,331	665,000		1FE
950511-LE-3	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		393,292	370,000		1FE
950511-LF-0	WENATCHEE WASH WTR & SWR REV		06/13/2018	D.A. DAVIDSON & CO.		301,040	285,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						985,368,948	875,465,000	754,602	XXX
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN		04/16/2018	CITIZENS BANK, NA		937,500	937,500		5
00076V-AQ-3	ABG INTERMEDIATE HOLDINGS 2 TL		05/04/2018	BANK OF AMERICA/MERRILL LYNCH		367,080	368,000		4FE
02529K-AG-8	ACAR 18-2 D ABS		06/13/2018	WELLS FARGO		6,998,935	7,000,000		2AM
00435Q-AA-5	ACC 18-1 A ABS		04/30/2018	CREDIT SUISSE		2,499,961	2,500,000		2AM
00435C-AJ-7	ACCESS CIG LLC DD		05/01/2018	JEFFERIES & COMPANY, INC.		36,936	37,121		4FE
00435C-AH-1	ACCESS CIG LLC TL		04/30/2018	EXCHANGE		37,122	37,122		4FE
00450#-AC-5	ACCOUNT CONTROL TECH TL		06/27/2018	WHITEHORSE LENDING, LLC		(40,662)			4
00449#-AH-8	ACCRUENT LLC 2ND LIEN TL		06/18/2018	BARINGS LLC		4,895,793	4,905,287		5
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/18/2018	Various		474,944	500,000		4FE
013091-AA-1	ACI INTERCO LLC		06/06/2018	BANK OF AMERICA/MERRILL LYNCH		6,268,500	6,300,000		3FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		05/14/2018	JPMORGAN CHASE & CO.		2,072,948	2,238,000	27,579	3FE
00115A-AE-9	AEP TRANSMISSION COMPANY LLC		05/14/2018	EXCHANGE		4,333,648	4,300,000	60,355	1FE
00130H-BU-8	AES CORP		04/30/2018	CANTOR FITZGERALD		459,293	447,000	3,210	3FE
00809D-AQ-7	AES CORPORATION (THE) TL		04/04/2018	EXCHANGE		5,933,678	5,940,000		2FE
05377R-CY-8	AESOP 18-1 A ABS		04/24/2018	BANK OF AMERICA/MERRILL LYNCH		6,248,454	6,250,000		1FE
05377R-DA-9	AESOP 18-1 C ABS		04/24/2018	BANK OF AMERICA/MERRILL LYNCH		1,924,385	1,925,000		2AM
02660V-AY-4	AHMA_05-2 RMBS		04/25/2018	SCHEDULED PAY UP			5		1FM
00150L-AA-9	AHP HEALTH PARTNERS INC		06/14/2018	BARCLAYS		625,302	634,000		1Z
00138C-AG-3	AIG GLOBAL FUNDING		06/20/2018	DEUTSCHE BANK AG		11,999,280	12,000,000		1FE
00138C-AH-1	AIG GLOBAL FUNDING		06/20/2018	DEUTSCHE BANK AG		10,000,000	10,000,000		1FE
00973D-AB-0	AKORN INC TL		05/01/2018	JPMORGAN CHASE & CO.		243,750	250,000		4FE
010392-FS-2	ALABAMA POWER COMPANY		06/21/2018	MORGAN STANLEY		4,962,350	5,000,000		1FE
01242H-AJ-7	ALBANY MOLECULAR RESEARCH INC TL		06/07/2018	MORGAN STANLEY		751,298	750,000		4FE
013817-AJ-0	ALCOA INC		06/22/2018	Various		3,430,070	3,356,000	70,418	3FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		05/14/2018	JPMORGAN CHASE & CO.		2,798,000	2,798,000		3FE
01881U-AE-5	ALLIANT HOLDINGS INTERMEDIATE TL		05/10/2018	EXCHANGE		2,104,499	2,113,724		4FE
02004V-AC-7	ALLYA 18-2 A3 ABS		04/24/2018	BANK OF AMERICA/MERRILL LYNCH		1,399,746	1,400,000		1FE
02254G-AD-5	ALVOGEN PHARMA US INC TL		06/19/2018	EXCHANGE		527,233	531,003		4Z
023135-AT-3	AMAZON.COM INC		06/11/2018	EXCHANGE		22,367,514	22,500,000	130,625	1FE
023135-AW-6	AMAZON.COM INC		06/11/2018	EXCHANGE		20,001,191	20,000,000	145,333	1FE
023135-AX-4	AMAZON.COM INC		05/30/2018	CITIGROUP GLOBAL MARKETS		9,687,000	10,000,000	77,000	1FE
023135-AZ-9	AMAZON.COM INC		06/11/2018	EXCHANGE		13,978,029	14,300,000	121,232	1FE
02343U-AB-1	AMCOR FINANCE (USA) INC	C	05/07/2018	CITIGROUP GLOBAL MARKETS		6,427,700	6,440,000		2Z
02376C-BB-0	AMERICAN AIRLINES INC 2018 REP TL		05/21/2018	EXCHANGE		8,588,376	8,643,544		3FE
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		04/04/2018	EXCHANGE		9,475,687	9,465,898		4FE

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024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		06/21/2018	DEUTSCHE BANK AG		12,245,000	12,275,000	34,597	4FE
025816-BU-2	AMERICAN EXPRESS COMPANY		05/14/2018	BARCLAYS		6,664,867	6,666,000		1FE
025816-BV-0	AMERICAN EXPRESS COMPANY		05/14/2018	BARCLAYS		3,334,000	3,334,000		1FE
026375-AR-6	AMERICAN GREETINGS CORPORATION		04/05/2018	DEUTSCHE BANK AG		748,200	860,000		5FE
031921-AA-7	AMWINS GROUP INC		06/28/2018	GOLDMAN, SACHS & CO.		1,689,000	1,689,000		5FE
03938L-AP-9	ARCELORMITTAL	D	06/27/2018	MORGAN STANLEY		5,013,375	4,350,000	62,592	2FE
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/19/2018	CITIGROUP GLOBAL MARKETS		1,022,500	1,000,000	11,333	4FE
04044P-AF-1	ARISTOCRAT LEISURE LTD TL B3	D	05/14/2018	EXCHANGE		996,304	997,500		3FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		05/24/2018	RBC DOMINION SECURITIES		796,000	800,000		4FE
00206R-FT-4	AT&T INC		04/11/2018	EXCHANGE		6,529,223	6,560,000	47,861	2FE
N0805E-AL-5	AVAST SOFTWARE BV 2018 REFI TL	D	05/18/2018	EXCHANGE		1,050,033	1,055,612		3FE
05351C-AA-5	AVATION CAPITAL SA	D	05/03/2018	WELLS FARGO		2,795,000	2,795,000		3Z
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC TLB3		05/21/2018	Various		1,992,350	1,992,500		3FE
054561-AA-3	AXA EQUITABLE HOLDINGS INC		04/17/2018	JPMORGAN CHASE & CO.		8,387,568	8,400,000		2FE
054561-AG-0	AXA EQUITABLE HOLDINGS INC		04/17/2018	JPMORGAN CHASE & CO.		4,990,750	5,000,000		2FE
054561-AK-1	AXA EQUITABLE HOLDINGS INC		04/17/2018	JPMORGAN CHASE & CO.		21,736,126	21,800,000		2FE
90347B-AH-1	AXALTA COATING SYS DUTCH HOL TLB3		04/24/2018	DEUTSCHE BANK AG		(3,666)			3FE
067316-AG-4	BACARDI LTD	D	04/24/2018	BANK OF AMERICA/MERRILL LYNCH		4,184,796	4,200,000		2Z
059522-AC-6	BAFC_07-C RMBS		06/20/2018	SCHEDULED PAY UP			566		1FM
056623-AA-9	BAFFINLAND IRON MINES CORP	A	06/22/2018	MORGAN STANLEY		1,677,866	1,690,000		5FE
05964H-AG-0	BANCO SANTANDER SA	D	04/09/2018	CITIGROUP GLOBAL MARKETS		16,800,000	16,800,000		1FE
05964H-AJ-4	BANCO SANTANDER SA	D	04/09/2018	CITIGROUP GLOBAL MARKETS		9,400,000	9,400,000		1Z
06051G-FN-4	BANK OF AMERICA CORP		05/04/2018	GOLDMAN, SACHS & CO.		8,864,910	9,000,000	9,563	1FE
06051G-HJ-1	BANK OF AMERICA CORP		06/20/2018	BANK OF AMERICA/MERRILL LYNCH		25,000,000	25,000,000		1FE
06367T-4W-7	BANK OF MONTREAL	A	04/10/2018	BANK MONTREAL / NESBITT BURNS		11,985,960	12,000,000		1FE
06367T-4X-5	BANK OF MONTREAL	A	04/10/2018	BANK MONTREAL / NESBITT BURNS		12,000,000	12,000,000		1FE
064159-LH-7	BANK OF NOVA SCOTIA	A	04/17/2018	SCOTIA CAPITAL (USA) INC.		16,800,000	16,800,000		1FE
06738E-BB-0	BARCLAYS BANK PLC	D	05/09/2018	BARCLAYS		16,800,000	16,800,000		2FE
06738E-BD-6	BARCLAYS BANK PLC	D	05/09/2018	BARCLAYS		8,400,000	8,400,000		2FE
07274N-AA-1	BAYER US FINANCE II LLC	C	06/18/2018	Various		23,752,879	23,750,000		2FE
07274N-AC-7	BAYER US FINANCE II LLC	C	06/18/2018	JPMORGAN CHASE & CO.		20,000,000	20,000,000		2FE
07274N-AE-3	BAYER US FINANCE II LLC	C	06/18/2018	JPMORGAN CHASE & CO.		17,542,624	17,600,000		2FE
07274N-AG-8	BAYER US FINANCE II LLC	C	06/18/2018	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2FE
07274N-AL-7	BAYER US FINANCE II LLC	C	06/18/2018	JPMORGAN CHASE & CO.		9,927,100	10,000,000		2FE
07274N-AN-3	BAYER US FINANCE II LLC	C	06/18/2018	JPMORGAN CHASE & CO.		6,201,468	6,300,000		2FE
07274N-AQ-6	BAYER US FINANCE II LLC	C	06/26/2018	Various		15,458,380	15,500,000	2,031	2FE
05531F-BD-4	BB&T CORP		05/31/2018	MORGAN STANLEY		13,983,340	14,000,000		1FE
05545M-AA-0	BBA US HOLDINGS INC		04/20/2018	JPMORGAN CHASE & CO.		4,000,000	4,000,000		3FE
05549P-AB-7	BCP RENAISSANCE TERM LOAN B		05/03/2018	MORGAN STANLEY		(938)			4FE
075887-CA-5	BECTON DICKINSON AND COMPANY		05/02/2018	EXCHANGE		6,286,809	6,035,000	78,924	2FE
084659-AH-4	BERKSHIRE HATHAWAY ENERGY CO		05/09/2018	EXCHANGE		17,157,808	17,166,666	140,433	1FE
08511L-AQ-1	BERLIN PACKAGING L.L.C. TLB		05/23/2018	MORGAN STANLEY		3,740,625	3,750,000		4FE
08579J-BA-9	BERRY GLOBAL FKA BERRY PLASTIC TLT		05/29/2018	EXCHANGE		5,752,962	5,759,185		3FE
08579J-AZ-5	BERRY GLOBAL INC FKA BERRY PL TL-S		05/29/2018	EXCHANGE		2,778,714	2,780,987		3FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		06/25/2018	BANK OF AMERICA/MERRILL LYNCH		498,750	500,000		4FE
103304-BN-0	BOYD GAMING CORPORATION		06/19/2018	Various		10,676,250	10,670,000		4FE
12429T-AD-6	BWAY HOLDING CO		04/19/2018	BANK OF AMERICA/MERRILL LYNCH		1,018,750	1,000,000	1,222	4FE
05604X-AP-1	BWAY HOLDING COMPANY INITIAL TL		06/28/2018	BANK OF AMERICA		(2,978)			4FE
05605H-AA-8	BWX TECHNOLOGIES INC		05/18/2018	MORGAN STANLEY		2,239,000	2,239,000		3FE
22535F-AC-8	CAALT_18-2A ABS		05/15/2018	WELLS FARGO		2,749,544	2,750,000		1FE
BA50SL-74-5	CAKE HOLDINGS LLC REV LOAN		06/29/2018	EXCHANGE		732,623	740,079		4Z
12958R-AD-9	CALFRAC HOLDINGS LP	C	05/15/2018	RBC DOMINION SECURITIES		3,400,000	3,400,000		4FE
136069-K3-4	CANADIAN IMPERIAL BANK OF COMMERCE	A	06/20/2018	HSBC SECURITIES, INC.		7,490,850	7,500,000		1FE
141781-BH-6	CARGILL INC		04/17/2018	BARCLAYS		6,491,680	6,500,000		1FE
194204-AA-1	CASL_17-A ABS		04/18/2018	BARCLAYS		2,435,937	2,384,339	5,831	3AM
14913Q-2J-7	CATERPILLAR FINANCIAL SERVICES COR		05/09/2018	CITIGROUP GLOBAL MARKETS		19,996,200	20,000,000		1FE
14913Q-2K-4	CATERPILLAR FINANCIAL SERVICES COR		05/09/2018	MITSUBISHI UFJ SECURITIES (USA)		10,000,000	10,000,000		1FE
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES COR		05/09/2018	BANK OF AMERICA/MERRILL LYNCH		4,996,600	5,000,000		1FE
14913Q-2M-0	CATERPILLAR FINANCIAL SERVICES COR		05/09/2018	BANK OF AMERICA/MERRILL LYNCH		12,600,000	12,600,000		1FE
12508E-AF-8	CDK GLOBAL INC		04/16/2018	EXCHANGE		11,496,289	11,299,000	206,560	3FE
12508E-AG-6	CDK GLOBAL INC		06/04/2018	JPMORGAN CHASE & CO.		1,140,000	1,140,000		3FE
15137T-AA-8	CENTENE ESCROW I CORP		05/09/2018	CITIGROUP GLOBAL MARKETS		2,240,000	2,240,000		3Z

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12527G-AD-5	CF INDUSTRIES INC		04/23/2018	CITIGROUP GLOBAL MARKETS		670,800	780,000	15,444	3FE
14235U-AD-3	CFSP ACQUISITION CORP. DDTL		04/04/2018	GOLDMAN SACHS		1	1		4Z
14235U-AB-7	CFSP Acquisition CORP. Term Loan		04/04/2018	GOLDMAN SACHS		813,911	815,951		4Z
12541W-AA-8	CH ROBINSON WORLDWIDE INC		04/09/2018	JPMORGAN CHASE & CO.		8,349,768	8,400,000		2FE
159864-AC-1	CHARLES RIVER LABORATORIES INC		04/20/2018	R.W.PRESSPRICH & CO.		1,026,250	1,000,000	3,208	4FE
808513-AV-7	CHARLES SCHWAB CORPORATION (THE)		05/17/2018	CREDIT SUISSE		15,000,000	15,000,000		1FE
808513-AW-5	CHARLES SCHWAB CORPORATION (THE)		05/17/2018	CREDIT SUISSE		14,999,550	15,000,000		1FE
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		04/03/2018	DEUTSCHE BANK AG		5,535,376	5,600,000		2FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		04/03/2018	DEUTSCHE BANK AG		5,583,536	5,600,000		1Z
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L		06/28/2018	MORGAN STANLEY		25,372,822	25,400,000		2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2018	SCHEDULED PAY UP			70,588		1FM
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP		06/21/2018	Various		10,620,825	10,797,000	113,206	3FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		04/13/2018	Various		1,651			4FE
172442-AS-4	CINEMARK USA TLB		04/06/2018	EXCHANGE		3,275,517	3,276,948		3FE
125581-GV-4	CIT GROUP INC		04/16/2018	Various		2,299,770	2,277,000	10,175	3FE
125581-GW-2	CIT GROUP INC		06/20/2018	BARCLAYS		4,090,000	4,000,000	60,083	3FE
125581-GX-0	CIT GROUP INC		04/06/2018	Various		10,450,000	10,000,000	51,892	3FE
17325F-AP-3	CITIBANK NA		04/23/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
172967-LZ-2	CITIGROUP INC		05/15/2018	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000		2FE
172967-MA-6	CITIGROUP INC		05/15/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		2FE
12572Q-AH-8	CME GROUP INC		06/14/2018	JPMORGAN CHASE & CO.		8,361,444	8,400,000		1Z
20030N-CE-9	COMCAST CORPORATION		06/15/2018	Various		7,852,947	9,060,000	47,674	1FE
201723-AM-5	COMMERCIAL METALS COMPANY		04/19/2018	BANK OF AMERICA/MERRILL LYNCH		5,570,000	5,570,000		3FE
20605P-AK-7	CONCHO RESOURCES INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		8,371,440	8,400,000		2FE
20605P-AL-5	CONCHO RESOURCES INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		4,189,080	4,200,000		2Z
209111-FQ-1	CONSOLIDATED EDISON INC		05/07/2018	BARCLAYS		2,787,092	2,800,000		1Z
92937J-AM-5	CONSOLIDATED PRECISION PRODUCTS TL		05/08/2018	MORGAN STANLEY		498,750	500,000		4FE
212015-AS-0	CONTINENTAL RESOURCES INC		05/29/2018	EXCHANGE		2,052,539	2,041,000	42,415	1Z
21688A-AN-2	COOPERATIEVE RABOBANK UA (NEW YORK	D	04/19/2018	JPMORGAN CHASE & CO.		4,984,700	5,000,000		1FE
21688A-AP-7	COOPERATIEVE RABOBANK UA (NEW YORK	D	04/19/2018	JPMORGAN CHASE & CO.		13,500,000	13,500,000		1FE
220517-AA-4	CORTES NP ACQUISITION CORP		04/26/2018	CREDIT SUISSE		1,740,725	1,715,000	6,610	4FE
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		06/30/2018	GOLDMAN, SACHS & CO.		79,027	94,872		4FE
13057F-AG-6	CRART 18-1 D		06/20/2018	CREDIT SUISSE		3,379,290	3,379,500		2AM
225401-AG-3	CREDIT SUISSE GROUP AG	D	06/06/2018	CREDIT SUISSE		12,750,000	12,750,000		2FE
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		05/04/2018	WELLS FARGO		985,865	1,000,000		5FE
22819K-AB-6	CROWN AMERICAS LLC		04/10/2018	CITIGROUP GLOBAL MARKETS		2,682,515	2,869,000	4,064	4FE
22818R-AW-6	CROWN HOLDINGS INC TLB		04/18/2018	CITIGROUP GLOBAL MARKETS		999,194	1,000,000		3FE
23062P-AE-1	CUMBERLAND FARMS INC		05/21/2018	CREDIT SUISSE		2,310,000	2,240,000	9,240	4FE
126650-CV-0	CVS HEALTH CORP		05/15/2018	RBC DOMINION SECURITIES		9,907,400	10,000,000	69,889	2FE
126650-CZ-1	CVS HEALTH CORP		06/28/2018	Various		17,872,184	17,525,000	274,990	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2018	SCHEDULED PAY UP			195		1FM
02152A-AU-3	CWALT_07-16CB RMBS		04/25/2018	SCHEDULED PAY UP			7,053		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		04/01/2018	SCHEDULED PAY UP			1,699		1FM
12543P-AK-9	CWHL_06-21 RMBS		05/01/2018	SCHEDULED PAY UP			29		1FM
233851-DG-6	DAIMLER FINANCE NORTH AMERICA LLC	C	04/30/2018	GOLDMAN, SACHS & CO.		14,989,050	15,000,000		1FE
233851-DH-4	DAIMLER FINANCE NORTH AMERICA LLC	C	04/30/2018	GOLDMAN, SACHS & CO.		20,000,000	20,000,000		1FE
233851-DJ-0	DAIMLER FINANCE NORTH AMERICA LLC	C	04/30/2018	GOLDMAN, SACHS & CO.		19,976,800	20,000,000		1FE
233851-DK-7	DAIMLER FINANCE NORTH AMERICA LLC	C	04/30/2018	GOLDMAN, SACHS & CO.		18,400,000	18,400,000		1FE
251510-FB-4	DBALT_05-AR1 RMBS		05/25/2018	SCHEDULED PAY UP			1		1FM
24023M-AA-2	DBS GROUP HOLDINGS LTD	D	06/04/2018	CITIGROUP GLOBAL MARKETS		3,400,000	3,400,000		1FE
BA50S4-W0-3	DELEK US HOLDINGS INC TLB	C	04/10/2018	WELLS FARGO		398,000	400,000		1Z
24701P-AC-0	DELIVER BUYER INC AKA MHS HLDGS TL		06/08/2018	RBC DOMINION SECURITIES		997,500	1,000,000		4FE
247361-ZM-3	DELTA AIR LINES INC		04/16/2018	CREDIT SUISSE		29,985,600	30,000,000		2FE
247361-ZN-1	DELTA AIR LINES INC		04/16/2018	WELLS FARGO		6,997,200	7,000,000		2FE
247361-ZP-6	DELTA AIR LINES INC		04/16/2018	MORGAN STANLEY		16,977,730	17,000,000		2FE
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	06/14/2018	RBC DOMINION SECURITIES		4,172,658	4,200,000		2FE
25243Y-AW-9	DIAGEO CAPITAL PLC	D	05/15/2018	BARCLAYS		35,000,000	35,000,000		1FE
25243Y-AX-7	DIAGEO CAPITAL PLC	D	05/15/2018	BARCLAYS		20,079,553	20,090,000		1FE
25243Y-AY-5	DIAGEO CAPITAL PLC	D	05/15/2018	BARCLAYS		18,358,968	18,400,000		1FE
25243Y-AZ-2	DIAGEO CAPITAL PLC	D	05/15/2018	BARCLAYS		22,416,975	22,500,000		1FE
25272Y-AE-3	DIAMOND RESORTS INTERNATIONAL TLB		06/15/2018	EXCHANGE		1,260,008	1,280,500		4FE
25470X-AB-1	DISH DBS CORP		06/19/2018	JPMORGAN CHASE & CO.		8,491,163	8,145,000	191,861	4FE

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256746-AF-5	DOLLAR TREE INC		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		8,384,376	8,400,000		2Z
256746-AG-3	DOLLAR TREE INC		04/05/2018	WELLS FARGO		12,587,274	12,600,000		2FE
256746-AH-1	DOLLAR TREE INC		04/05/2018	JPMORGAN CHASE & CO.		8,377,824	8,400,000		2Z
26208J-AF-0	DRIVE 18-2 C ABS		05/16/2018	SOCIETE GENERALE		4,999,959	5,000,000		2
26208J-AG-8	DRIVE 18-2 D ABS		05/16/2018	SOCIETE GENERALE		9,998,809	10,000,000		1AM
23343D-AG-4	DTAOT 18-2 D ABS		06/05/2018	DEUTSCHE BANK AG		2,999,663	3,000,000		1AM
26376M-AG-7	DUBOIS CHEMICALS TERM LOAN B		04/02/2018	EXCHANGE		166,667	166,667		4FE
26817R-AS-7	DYNEGY INC		05/01/2018	CANTOR FITZGERALD		1,192,125	1,100,000	26,400	3FE
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING	C	04/20/2018	JPMORGAN CHASE & CO.		4,000,000	4,000,000		1Z
N2820E-AC-2	EG AMERICA LLC TLB		05/11/2018	BARCLAYS		7,462,500	7,500,000		4FE
N2820E-AB-4	EG GROUP LIMITED TL B	D	05/11/2018	BARCLAYS		997,500	1,000,000		4Z
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH		10,415,685	10,500,000		2FE
29279V-AA-2	ENERGIZER GAMMA ACQUISITION INC		06/21/2018	BARCLAYS		1,601,000	1,601,000		1Z
29278N-AD-5	ENERGY TRANSFER PARTNERS LP		06/05/2018	MITSUBISHI UFJ SECURITIES (USA)		8,469,995	8,500,000		2FE
29278N-AE-3	ENERGY TRANSFER PARTNERS LP		06/05/2018	MITSUBISHI UFJ SECURITIES (USA)		4,203,250	4,250,000		2FE
29286G-AC-2	ENGILITY CORPORATION TERM LOAN B2		04/05/2018	MORGAN STANLEY		3,223,051	3,223,051		4FE
29426N-AE-4	EPICOR SOFTWARE TLB		06/30/2018	JEFFERIES & COMPANY, INC.		(2,881)			4FE
26885B-AD-2	EQT MIDSTREAM PARTNERS LP		06/20/2018	DEUTSCHE BANK AG		43,096,752	43,200,000		2FE
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		06/20/2018	WELLS FARGO		4,259,365	4,300,000		2FE
294429-AM-7	EQUIFAX INC		05/23/2018	JPMORGAN CHASE & CO.		4,234,700	4,250,000		2FE
294429-AN-5	EQUIFAX INC		05/23/2018	JPMORGAN CHASE & CO.		8,412,280	8,500,000		2FE
26908B-AJ-2	ESH HOSPITALITY INC TERM LOAN B		05/22/2018	EXCHANGE		2,806,117	2,817,109		3FE
303250-AE-4	FAIR ISAAC CORP		05/01/2018	WELLS FARGO		1,700,000	1,700,000		1Z
315292-AR-3	FERRELLGAS LP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH		1,515,298	1,679,000	45,333	4FE
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS		04/17/2018	RBC DOMINION SECURITIES		5,636,675	5,665,000		3Z
31732F-AM-8	FILTRATION GROUP CORP TL		04/17/2018	GOLDMAN, SACHS & CO.		997,500	1,000,000		4FE
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		06/26/2018	JPMORGAN CHASE & CO.		4,225,000	4,225,000		5FE
BA50TD-81-7	FLEX ACQUISITION INCREM 2018 TL		06/29/2018	CREDIT SUISSE		1,995,000	2,000,000		4Z
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC		04/30/2018	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		2FE
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC		04/30/2018	GOLDMAN, SACHS & CO.		13,800,000	13,800,000		2FE
BA5OSY-FN-6	FREEDOM U.S. ACQUISITION CORP TL		06/21/2018	Bank of Ireland		1,261,525	1,274,268		4Z
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		06/20/2018	Various		4,540,000	5,000,000	51,321	3FE
35671D-BJ-3	FREEPORT-MCMORAN INC		04/05/2018	Various		3,832,559	4,033,000	85,898	3FE
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		06/20/2018	MORGAN STANLEY		4,937,500	5,000,000	109,792	4FE
36249E-AE-4	GCAR 18-2 C		06/12/2018	WELLS FARGO		4,419,788	4,420,000		1AM
369550-BA-5	GENERAL DYNAMICS CORPORATION		05/08/2018	BANK OF AMERICA/MERRILL LYNCH		22,918,580	23,000,000		1FE
369550-BB-3	GENERAL DYNAMICS CORPORATION		05/08/2018	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000		1FE
369550-BE-7	GENERAL DYNAMICS CORPORATION		05/08/2018	WELLS FARGO		24,826,250	25,000,000		1FE
369550-BF-4	GENERAL DYNAMICS CORPORATION		05/08/2018	WELLS FARGO		9,000,000	9,000,000		1FE
370334-CB-8	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		12,600,000	12,600,000		2FE
370334-CC-6	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		8,400,000	8,400,000		2Z
370334-CD-4	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		8,398,824	8,400,000		2FE
370334-CE-2	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		12,572,658	12,600,000		2FE
370334-CF-9	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		12,587,778	12,600,000		2FE
370334-CG-7	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		5,868,122	5,880,000		2Z
370334-CH-5	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		2,935,414	2,940,000		2FE
370334-CJ-1	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.		2,934,355	2,940,000		1Z
37045X-CH-7	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	JPMORGAN CHASE & CO.		17,600,000	17,600,000		2FE
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	JPMORGAN CHASE & CO.		17,593,136	17,600,000		2FE
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	JPMORGAN CHASE & CO.		8,395,464	8,400,000		2FE
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC		06/14/2018	BARCLAYS		16,775,136	16,800,000		2FE
37252K-AP-7	GEO GROUP INC THE REFINANCING TL		04/30/2018	EXCHANGE		3,446,243	3,461,278		4FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	05/03/2018	CITIGROUP GLOBAL MARKETS		4,190,000	4,190,000		5FE
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	A	06/20/2018	CITIGROUP GLOBAL MARKETS		887,218	889,503		3FE
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC	C	05/10/2018	JPMORGAN CHASE & CO.		9,953,100	10,000,000		1FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	C	05/10/2018	JPMORGAN CHASE & CO.		7,999,360	8,000,000		1FE
377373-AE-5	GLAXOSMITHKLINE CAPITAL INC	D	05/10/2018	JPMORGAN CHASE & CO.		19,946,200	20,000,000		1FE
377373-AF-2	GLAXOSMITHKLINE CAPITAL INC	D	05/10/2018	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1FE
377372-AM-9	GLAXOSMITHKLINE CAPITAL PLC	C	05/10/2018	JPMORGAN CHASE & CO.		13,905,920	14,000,000		1FE
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		05/07/2018	WELLS FARGO		5,800,000	5,800,000		3FE
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		05/07/2018	WELLS FARGO		2,800,000	2,800,000		3FE
361841-AH-2	GLP CAPITAL LP FIN II		04/24/2018	CITIGROUP GLOBAL MARKETS		7,123,750	7,000,000	133,927	3FE

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38148P-P8-4	GOLDMAN SACHS BANK USA		06/04/2018	GOLDMAN, SACHS & CO.		13,496,895	13,500,000		1Z
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE		06/27/2018	Various		20,433,674	21,000,000	112,779	1FE
38218G-AA-0	GOODG 18-1 A ABS		04/20/2018	NOMURA SECURITIES INTERNATIONAL INC		2,499,742	2,500,000		1FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		06/01/2018	EXCHANGE		1,962,650	1,972,575		4FE
404030-AH-1	H&E EQUIPMENT SERVICES INC		04/17/2018	Various		3,050,000	3,000,000	19,375	4FE
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL SERVICES		05/16/2018	CITIGROUP GLOBAL MARKETS		19,000,000	19,000,000		1FE
41284V-AB-8	HARLEY-DAVIDSON FINANCIAL SERVICES		05/16/2018	CITIGROUP GLOBAL MARKETS		14,997,450	15,000,000		1FE
404119-BV-0	HCA INC		04/24/2018	JPMORGAN CHASE & CO.		3,074,670	3,228,000	64,605	3FE
404122-AX-1	HCA INC TRANCHE B10 TL		04/04/2018	BANK OF AMERICA/MERRILL LYNCH		4,234,210	4,234,210		3FE
42772G-AB-8	HERO 18-1A ABS		05/15/2018	BARCLAYS		4,356,210	4,250,000		1FE
427866-AY-4	HERSHEY COMPANY THE		05/03/2018	RBC DOMINION SECURITIES		18,487,790	18,500,000		1FE
427866-BA-5	HERSHEY COMPANY THE		05/03/2018	BANK OF AMERICA/MERRILL LYNCH		22,984,130	23,000,000		1FE
42806D-BW-8	HERTZ 18-2A B ABS		06/21/2018	BARCLAYS		2,432,358	2,432,500		1FE
42806D-BZ-1	HERTZ 18-3A A ABS		06/21/2018	BARCLAYS		3,749,661	3,750,000		1FE
42806D-CA-5	HERTZ 18-3A B ABS		06/21/2018	BARCLAYS		3,998,926	4,000,000		1FE
428041-BG-1	HFLF 18-1 D ABS		04/25/2018	MIZUHO SECURITIES USA INC.		1,639,653	1,640,000		2AM
428041-BH-9	HFLF 18-1 E ABS		04/25/2018	MIZUHO SECURITIES USA INC.		1,499,896	1,500,000		2AM
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/06/2018	GOLDMAN SACHS		3,491,250	3,500,000		4FE
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		04/10/2018	BANK OF AMERICA/MERRILL LYNCH		11,000,000	11,000,000		3FE
411707-AB-8	HNGRY_18-1A ABS		05/23/2018	BARCLAYS		5,000,000	5,000,000		2AM
404280-BQ-1	HSBC HOLDINGS PLC	D	05/10/2018	HSBC SECURITIES, INC.		9,000,000	9,000,000		1FE
404280-BR-9	HSBC HOLDINGS PLC	D	05/10/2018	HSBC SECURITIES, INC.		18,000,000	18,000,000		1FE
404280-BS-7	HSBC HOLDINGS PLC	D	05/10/2018	HSBC SECURITIES, INC.		15,000,000	15,000,000		1FE
404280-BT-5	HSBC HOLDINGS PLC	D	06/12/2018	HSBC SECURITIES, INC.		16,800,000	16,800,000		1Z
44332P-AD-3	HUB INTERNATIONAL LTD		04/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,685,000	1,685,000		1Z
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC		06/18/2018	EXCHANGE		6,075,000	6,075,000	9,992	2FE
44644A-AD-9	HUNTINGTON NATIONAL BANK (THE)		05/08/2018	MORGAN STANLEY		9,977,400	10,000,000		1FE
BA50QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		06/28/2018	DIRECT		142,291	143,125		4Z
45781B-AE-5	INOVALON HOLDINGS INC TLB		04/18/2018	MORGAN STANLEY		689,500	700,000		4FE
44988M-AA-3	IRB HOLDING CORP		04/26/2018	JEFFERIES & COMPANY, INC.		3,306,500	3,400,000	54,188	5FE
465685-AM-7	ITC HOLDINGS CORP		06/25/2018	EXCHANGE		23,432,560	23,450,000	70,350	2FE
465740-AA-6	ITRON INC		04/05/2018	WELLS FARGO		987,500	1,000,000	14,861	4FE
46849L-SZ-5	JACKSON NATIONAL LIFE GLOBAL FUNDI		04/23/2018	JPMORGAN CHASE & CO.		7,000,000	7,000,000		1FE
47009L-AA-3	JAGGED PEAK ENERGY LLC		04/25/2018	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		03/29/2018	EXCHANGE		8,516,049	8,554,205		4FE
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	06/25/2018	Various		2,789,000	3,100,000	28,925	3FE
730481-AJ-7	JB POINDEXTER & CO INC		04/12/2018	JPMORGAN CHASE & CO.		2,400,000	2,400,000		1Z
47759D-AB-1	JO-ANN STORES TL		05/11/2018	BANK OF AMERICA/MERRILL LYNCH		496,524	498,711		4FE
24422E-UG-2	JOHN DEERE CAPITAL CORP		06/04/2018	RBC DOMINION SECURITIES		23,500,000	23,500,000		1FE
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		06/01/2018	SCHEDULED PAY UP			212,568		1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		06/01/2018	SCHEDULED PAY UP			5,968		1FM
46630P-AP-0	JPMMT_07-A2 RMBS		06/01/2018	SCHEDULED PAY UP			2,870		1FM
46647P-AS-5	JPMORGAN CHASE & CO		06/11/2018	JPMORGAN CHASE & CO.		7,000,000	7,000,000		1FE
46647P-AT-3	JPMORGAN CHASE & CO		06/11/2018	JPMORGAN CHASE & CO.		8,000,000	8,000,000		1FE
48125L-RP-9	JPMORGAN CHASE BANK NA		04/19/2018	JPMORGAN CHASE & CO.		20,000,000	20,000,000		1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		05/01/2018	SCHEDULED PAY UP			8		1FM
48562R-AK-5	KAR AUCTION SERVICES INC TL B5		06/20/2018	JPMORGAN CHASE & CO.		4,048,969	4,029,897		3FE
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		06/21/2018	EXCHANGE		(5)			3FE
487836-BJ-6	KELLOGG CO		05/14/2018	HSBC SECURITIES, INC.		9,806,100	10,000,000	155,382	2FE
487836-BV-9	KELLOGG COMPANY		05/07/2018	CITIGROUP GLOBAL MARKETS		11,240,100	11,250,000		2FE
487836-BW-7	KELLOGG COMPANY		05/07/2018	HSBC SECURITIES, INC.		17,986,103	18,050,000		2FE
49326E-EG-4	KEYCORP		04/23/2018	KEYCORP		6,988,030	7,000,000		2FE
49372F-AL-7	KEYW CORPORATION THE TL		05/14/2018	RBC DOMINION SECURITIES		3,980,000	4,000,000		4FE
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		04/03/2018	EXCHANGE		981,234	985,050		3FE
496902-AJ-6	KINROSS GOLD CORP	A	04/05/2018	Various		8,920,080	8,577,000	46,399	2FE
50077L-AQ-9	KRAFT HEINZ FOODS CO		06/04/2018	HSBC SECURITIES, INC.		1,010,290	1,000,000	2,379	2FE
50077L-AS-5	KRAFT HEINZ FOODS CO		06/04/2018	BARCLAYS		23,353,902	23,400,000		2FE
50077L-AT-3	KRAFT HEINZ FOODS CO		06/04/2018	BANK OF AMERICA/MERRILL LYNCH		15,657,233	15,750,000		2FE
50076W-AN-3	KRATON POLYMERS LLC DLR REPLACE TL		05/25/2018	EXCHANGE		(469)			3FE
05278G-AB-4	L&W INC (AUTOKINITON) TLB		06/04/2018	GOLDMAN, SACHS & CO.		248,750	250,000		4FE
502413-BF-3	L3 TECHNOLOGIES INC		05/30/2018	BANK OF AMERICA/MERRILL LYNCH		8,383,536	8,400,000		2FE
502413-BG-1	L3 TECHNOLOGIES INC		05/30/2018	BANK OF AMERICA/MERRILL LYNCH		4,995,100	5,000,000		2FE

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51783Q-AP-3	LAS VEGAS SANDS LLC REFINANCING TL		06/20/2018	SCOTIA CAPITAL (USA) INC.		1,995,000	2,000,000		3FE
526057-CD-4	LENNAR CORPORATION		06/14/2018	EXCHANGE		2,350,000	2,350,000	4,651	3FE
526057-CM-4	LENNAR CORPORATION		06/14/2018	EXCHANGE		13,873,384	13,675,000	424,970	3FE
526057-CP-7	LENNAR CORPORATION		06/14/2018	EXCHANGE		817,544	800,000	8,719	3FE
526057-CR-3	LENNAR CORPORATION		06/14/2018	EXCHANGE		2,844,839	2,750,000	13,015	3FE
526057-CT-9	LENNAR CORPORATION		06/14/2018	EXCHANGE		5,443,628	5,425,000	10,285	3FE
526057-CV-4	LENNAR CORPORATION		06/14/2018	EXCHANGE		706,310	707,000	17,577	3FE
52603V-AA-1	LFT 18-1 A ABS		05/08/2018	BARCLAYS		4,999,727	5,000,000		1FE
53803H-AL-4	LIVE NATION ENTERTAINMENT TLB-3		04/01/2018	EXCHANGE		(5,880)			3FE
53944V-AQ-2	LLOYDS BANK PLC	D	05/01/2018	MORGAN STANLEY		13,800,000	13,800,000		1FE
53944Y-AF-0	LLOYDS BANKING GROUP PLC	D	05/01/2018	MORGAN STANLEY		6,995,800	7,000,000		1FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		06/01/2018	SCHEDULED PAY UP			252		1FM
55305B-AQ-4	M/I HOMES INC		04/30/2018	Various		5,944,000	6,150,000	82,820	3FE
565122-AA-6	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	GOLDMAN, SACHS & CO.		35,200,000	35,200,000		2FE
565122-AD-0	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	BANK OF AMERICA/MERRILL LYNCH		8,400,000	8,400,000		2Z
57385L-AA-6	MARVELL TECHNOLOGY GROUP LTD.		06/20/2018	GOLDMAN, SACHS & CO.		13,971,300	14,000,000		2FE
C5400T-AE-8	MASTRONARDI PRODUCE LIMITED TLB	A	05/08/2018	BANK OF AMERICA/MERRILL LYNCH		332,500	333,333		4Z
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL		06/30/2018	Various		28,435	29,819		4FE
N7900H-AG-8	MEDI ARENA ACQUISITION BV DTLB	D	04/05/2018	BARCLAYS		501,250	500,000		5FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		04/09/2018	EXCHANGE		3,951,297	3,970,000		3FE
59001A-AY-8	MERITAGE HOMES CORP		05/31/2018	EXCHANGE		4,806,797	4,670,000	140,100	3FE
552953-CE-9	MGM RESORTS INTERNATIONAL		06/22/2018	CITIGROUP GLOBAL MARKETS		5,527,500	5,500,000	7,028	3FE
594088-AQ-9	MICHAELS STORES INC 2018 NEW TLB		06/04/2018	JPMORGAN CHASE & CO.		2,100,000	2,100,000		3FE
59501N-AJ-8	MICROCHIP TECHNOLOGY INC TLB		06/04/2018	JPMORGAN CHASE & CO.		3,300,000	3,300,000		2FE
595017-AJ-3	MICROCHIP TECHNOLOGY INCORPORATED		05/23/2018	JPMORGAN CHASE & CO.		22,000,000	22,000,000		2FE
595017-AL-8	MICROCHIP TECHNOLOGY INCORPORATED		05/23/2018	JPMORGAN CHASE & CO.		23,250,000	23,250,000		2FE
60662W-AN-2	MITCHELL INTERNATIONAL INC DDTL		06/30/2018	JEFFERIES & COMPANY, INC.		295,370	298,507		4FE
609207-AN-5	MONDELEZ INTERNATIONAL INC		05/03/2018	CITIGROUP GLOBAL MARKETS		17,972,280	18,000,000		2FE
609207-AQ-8	MONDELEZ INTERNATIONAL INC		05/03/2018	MIZUHO SECURITIES USA INC.		3,490,970	3,500,000		2FE
615369-AK-1	MOODYS CORPORATION		04/20/2018	EXCHANGE		10,977,957	11,000,000	76,198	2FE
615369-AN-5	MOODYS CORPORATION		06/01/2018	CITIGROUP GLOBAL MARKETS		2,895,650	2,900,000		2FE
61744Y-AQ-1	MORGAN STANLEY		04/19/2018	MORGAN STANLEY		13,500,000	13,500,000		1FE
61744Y-AR-9	MORGAN STANLEY		04/19/2018	MORGAN STANLEY		7,000,000	7,000,000		1FE
61761J-B3-2	MORGAN STANLEY		05/04/2018	GOLDMAN, SACHS & CO.		12,913,810	13,000,000	143,578	1FE
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		3,037,500	3,000,000	50,625	4FE
61946F-AA-3	MSAIC 18-1 A ABS		04/11/2018	DEUTSCHE BANK AG		2,499,871	2,500,000		1FE
55354G-AF-7	MSCI INC		05/15/2018	JPMORGAN CHASE & CO.		7,000,000	7,000,000		3FE
624758-AE-8	MUELLER WATER PRODUCTS INC		06/07/2018	BANK OF AMERICA/MERRILL LYNCH		1,922,000	1,922,000		3Z
62957H-AD-7	NABORS INDUSTRIES INC		06/12/2018	JPMORGAN CHASE & CO.		2,349,300	2,460,000	55,401	3FE
BA50SM-LH-8	NAI ENTERTAINMENT HOLDINGS LLC T		05/11/2018	WELLS FARGO		99,750	100,000		1Z
63254A-AZ-1	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	06/11/2018	JPMORGAN CHASE & CO.		17,957,880	18,000,000		1FE
63254A-BA-5	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	06/11/2018	JPMORGAN CHASE & CO.		11,960,880	12,000,000		1FE
BA50SX-SB-0	NATIONAL INTERGOVERNMENTAL PUR TLB		06/13/2018	BARCLAYS		399,000	400,000		1Z
63938C-AJ-7	NAVIENT CORP		06/07/2018	BARCLAYS		1,601,000	1,601,000		1Z
64110L-AQ-9	NETFLIX INC		04/23/2018	MORGAN STANLEY		5,800,000	5,800,000		4FE
641423-CB-2	NEVADA POWER COMPANY		04/09/2018	JPMORGAN CHASE & CO.		30,993,180	31,000,000		1FE
BA50SY-FJ-5	NEW MILANI GROUP TL		06/14/2018	BANK MONTREAL / NESBITT BURNS		6,435,000	6,500,000		4Z
BA50S8-TB-4	NORTHERN STAR INDUSTRIES INC TL		04/06/2018	KEYCORP		5,472,500	5,500,000		4Z
666807-BQ-4	NORTHROP GRUMMAN CORP		05/14/2018	CITIGROUP GLOBAL MARKETS		17,595,816	18,300,000	40,184	2FE
670001-AC-0	NOVELIS CORP		04/06/2018	BARCLAYS		3,990,000	4,000,000	94,653	4FE
629748-AA-8	NSM SUB HLDGS TL (BABSON)		06/27/2018	BABSON CAPITAL MANAGEMENT LLC		(11,293)			4
BA50SY-H0-4	NSM SUB HOLDINGS CORP 2018 INCR TL		06/11/2018	Ares Capital Corporation		2,977,500	3,000,000		4Z
670346-AP-0	NUCOR CORPORATION		04/23/2018	BANK OF AMERICA/MERRILL LYNCH		9,985,200	10,000,000		2FE
670346-AQ-8	NUCOR CORPORATION		04/23/2018	BANK OF AMERICA/MERRILL LYNCH		8,687,875	8,750,000		2FE
67052N-AA-3	NUFARM AUSTRALIA LTD	D	04/19/2018	UNION BANK OF SWITZERLAND		4,238,746	4,225,000		4FE
67077M-AD-0	NUTRIEN LTD	A	04/17/2018	EXCHANGE		8,465,880	8,500,000	10,625	2FE
67077M-AE-8	NUTRIEN LTD	A	04/17/2018	EXCHANGE		9,979,713	10,000,000	134,444	2FE
67091G-AA-1	OCI NV	D	04/17/2018	JPMORGAN CHASE & CO.		2,830,000	2,830,000		1Z
BA50SU-YL-7	OLDE THOMPSON LLC REVOLVER		05/21/2018	ALLY BANK		360,000	375,000		4Z
BA50SU-YG-8	OLDE THOMPSON LLC TL		05/21/2018	ALLY BANK		10,395,000	10,500,000		4Z
68218E-AG-9	ON SEMICONDUCTOR CORP 2018 TL B3		05/31/2018	EXCHANGE		3,975,406	3,965,336		3FE
682680-AV-5	ONEOK INC		06/19/2018	CITIGROUP GLOBAL MARKETS		3,484,110	3,500,000		2FE

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68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		05/08/2018	BARCLAYS		243,734	250,000		4FE
L7300K-AJ-3	ORTHO CLINICAL DIAGNOSTICS INC TL		06/18/2018	EXCHANGE		3,322,073	3,345,824		4FE
688239-AF-9	OSHKOSH CORP		05/03/2018	WELLS FARGO		17,439,100	17,500,000		2FE
690742-AG-6	OWENS CORNING		06/26/2018	Market Axess		4,075,550	5,000,000	97,347	2FE
69371R-P2-6	PACCAR FINANCIAL CORP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH		4,998,700	5,000,000		1FE
69371R-P3-4	PACCAR FINANCIAL CORP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000		1FE
694308-GY-7	PACIFIC GAS AND ELECTRIC CO		06/28/2018	BARCLAYS		1,779,052	1,965,000	4,176	1FE
694308-HR-1	PACIFIC GAS AND ELECTRIC CO		06/27/2018	SUNTRUST INVESTMENT SERVICES, INC.		2,258,825	2,610,000	8,120	1FE
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY		05/16/2018	EXCHANGE		4,038,485	4,050,000	61,999	1FE
694308-HY-6	PACIFIC GAS AND ELECTRIC COMPANY		06/19/2018	JEFFERIES & COMPANY, INC.		3,604,680	4,250,000	9,326	1FE
701885-AD-7	PARSLEY ENERGY LLC		06/18/2018	MORGAN STANLEY		1,261,145	1,258,000	29,113	4FE
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		06/20/2018	MORGAN STANLEY		1,891,718	1,887,000	19,755	4FE
70583G-AW-2	PELICAN PRODUCTS INC TL		05/15/2018	MORGAN STANLEY		748,125	750,000		4FE
709599-BC-7	PENSKE TRUCK LEASING CO LP		06/26/2018	WELLS FARGO		4,999,550	5,000,000		2FE
71534R-AD-8	PERSPECTA INC TERM LOAN B		06/14/2018	MITSUBISHI UFJ SECURITIES (USA)		832,292	833,333		3FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		06/20/2018	CIT CAPITAL MARKET		1	1		4Z
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		06/20/2018	CIT CAPITAL MARKET		1,913,014	1,917,808		4Z
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		06/20/2018	CIT CAPITAL MARKET		549,264	550,640		4Z
72147K-AE-8	PILGRIMS PRIDE CORP		04/12/2018	GOLDMAN, SACHS & CO.		2,912,640	3,034,000	7,179	3FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		04/24/2018	JPMORGAN CHASE & CO.		497,500	500,000		4FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		06/26/2018	SUNTRUST INVESTMENT SERVICES, INC.		3,825,893	4,250,000	76,937	2FE
72761J-AD-8	PLASTIPAK HOLDING TRANCHE TLB 2018		05/03/2018	EXCHANGE		990,306	995,000		3FE
00190N-AJ-8	PODS LLC TRANCHE B-4 TL		06/08/2018	EXCHANGE		1,985,329	1,990,000		4FE
73179Y-AH-0	POLYONE CORP TLB-4		04/11/2018	EXCHANGE		9,296,748	9,291,215		3FE
69352J-AN-7	PPL ENERGY SUPPLY LLC		04/11/2018	Various		4,784,180	5,563,000	83,723	5FE
69362B-BC-5	PSEG POWER LLC		06/04/2018	BARCLAYS		29,784,206	29,800,000		2FE
74733V-AD-2	QEP RESOURCES INC		06/26/2018	GOLDMAN, SACHS & CO.		3,120,493	3,259,000	59,579	3FE
74834Y-AH-5	QUEST SOFTWARE US HOLDINGS INC TL		05/24/2018	CREDIT SUISSE		199,000	200,000		4FE
75281A-AS-8	RANGE RESOURCES CORP		05/09/2018	CREDIT SUISSE		2,578,610	2,796,000	66,638	3FE
75972J-AE-4	RENAISSANCE LEARNING 2ND LIEN TL		06/08/2018	BARCLAYS		99,000	100,000		5FE
75972J-AB-0	RENAISSANCE LEARNING INC TL		06/11/2018	BARCLAYS		498,750	500,000		4FE
761519-BD-8	REVLON CONSUMER PRODUCTS CORP		05/31/2018	DEUTSCHE BANK AG		649,500	866,000	15,077	5FE
78013X-KG-2	ROYAL BANK OF CANADA	A	04/24/2018	RBC DOMINION SECURITIES		13,990,060	14,000,000		1FE
78013X-KH-0	ROYAL BANK OF CANADA	A	04/24/2018	RBC DOMINION SECURITIES		14,000,000	14,000,000		1FE
780097-BG-5	ROYAL BANK OF SCOTLAND GROUP PLC	D	05/15/2018	CREDIT SUISSE		8,400,000	8,400,000		2FE
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC		04/26/2018	MITSUBISHI UFJ SECURITIES (USA)		13,400,000	13,400,000		2FE
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		04/26/2018	MITSUBISHI UFJ SECURITIES (USA)		9,200,000	9,200,000		2FE
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC		04/26/2018	MITSUBISHI UFJ SECURITIES (USA)		9,200,000	9,200,000		2FE
79466L-AE-4	SALESFORCE.COM INC.		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		13,391,960	13,400,000		1FE
79466L-AF-1	SALESFORCE.COM INC.		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		18,395,400	18,400,000		1FE
79970Y-AD-7	SANCHEZ ENERGY CORP		05/09/2018	CREDIT SUISSE		1,147,375	1,675,000	33,058	5FE
801060-AC-8	SANOFI SA	D	06/12/2018	MORGAN STANLEY		14,974,050	15,000,000		1FE
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		04/13/2018	EXCHANGE		6,248,267	6,286,250		4FE
80589M-AB-8	SCANA CORP		05/10/2018	MORGAN STANLEY		6,946,061	6,720,000	50,167	3FE
81373P-AA-1	SECURIAN FINANCIAL GROUP INC		04/20/2018	Various		9,061,980	9,066,000	10,199	1FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		04/18/2018	EXCHANGE		4,952,572	4,975,000		2FE
78412F-AU-8	SESI LLC		05/25/2018	EXCHANGE		2,460,000	2,460,000	37,071	3FE
822538-AE-4	SHELF DRILLING HOLDINGS LTD	D	06/05/2018	CREDIT SUISSE		2,852,240	2,824,000	85,426	4FE
82568Q-AH-7	SHUTTERFLY INC TLB-2		04/03/2018	MORGAN STANLEY		1,246,875	1,250,000		3FE
82845L-AA-8	SILVERSEA CRUISES		04/20/2018	JPMORGAN CHASE & CO.		2,037,898	1,938,000	30,440	4FE
83051G-AJ-7	SKANDINAVISKA ENSKILDA BANKEN AB	D	05/08/2018	BANK OF AMERICA/MERRILL LYNCH		9,988,100	10,000,000		1FE
78449L-AC-2	SMB 2018-B A2B ABS		06/13/2018	CREDIT SUISSE		2,500,000	2,500,000		1FE
BASOSX-AS-2	SONICWALL INC TLB		05/30/2018	UNION BANK OF SWITZERLAND		199,000	200,000		4FE
842400-GK-3	SOUTHERN CALIFORNIA EDISON COMPANY		05/30/2018	BARCLAYS		2,880,663	2,975,000	30,339	1Z
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY		05/30/2018	BARCLAYS		8,491,160	8,500,000		1FE
842587-CM-7	SOUTHERN COMPANY (THE)		05/29/2018	MIZUHO SECURITIES USA INC.		11,846,282	11,910,000	151,025	2FE
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		04/05/2018	WELLS FARGO		2,060,000	2,000,000	3,444	3FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		05/09/2018	MORGAN STANLEY		4,000,000	4,000,000		4FE
852060-AD-4	SPRINT CAPITAL CORP		05/28/2018	Various		(306,378)			4FE
852060-AT-9	SPRINT CAPITAL CORPORATION		05/28/2018	Various		(98,312)			4FE
85207U-AH-8	SPRINT CORP		05/16/2018	OPPENHEIMER & CO., INC.		(2,492)			4FE
85207U-AJ-4	SPRINT CORP		05/16/2018	BARCLAYS		(2,403)			4FE

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85207U-AK-1	SPRINT CORP		06/28/2018	Various		9,580,957	9,500,000	171,139	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/06/2018	Various		16,091,660	16,165,625	84,358	2FE
BA5OSX-SC-8	SRS DISTRIBUTION INC TLB		06/01/2018	BANK OF AMERICA/MERRILL LYNCH		997,500	1,000,000		4FE
78466D-BD-5	SS&C TECHNOLOGIES HOLDINGS INC TLB		05/02/2018	CREDIT SUISSE		4,607,064	4,619,259		3FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		05/02/2018	CREDIT SUISSE		1,704,728	1,709,078		3FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		04/18/2018	DEUTSCHE BANK AG		224,010	228,000	2,058	3FE
85572N-AA-6	STARS GROUP HOLDINGS BV	D	06/28/2018	MORGAN STANLEY		3,144,000	3,144,000		1Z
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		05/23/2018	Jefferies & Company, Inc.		3,782,762	4,312,299		5FE
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		05/30/2018	WELLS FARGO		3,894,345	4,121,000	60,527	4FE
86828L-AA-0	SUPERIOR PLUS LP AND SUPERIOR GENE	A	06/28/2018	JPMORGAN CHASE & CO.		5,068,000	5,068,000		3FE
86960B-AT-9	SVENSKA HANDELSBANKEN AB	D	05/17/2018	MORGAN STANLEY		5,993,220	6,000,000		1FE
86960B-AU-6	SVENSKA HANDELSBANKEN AB	D	05/17/2018	MORGAN STANLEY		10,000,000	10,000,000		1FE
44988E-AE-3	SYNEOS HEALTH INC FKA INC RES TL		05/04/2018	EXCHANGE		3,807,862	3,812,500		3FE
87164G-AM-5	SYNIVERSE HLDGS TL		04/13/2018	BARCLAYS		152,250	150,000		4FE
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		9,150,000	9,150,000		3Z
87294#-AA-6	TDBBS LLC TERM LOAN		04/12/2018	DIRECT		4,230,647	4,273,381		5
87927V-AR-9	TELECOM ITALIA CAPITAL	D	05/30/2018	STIFEL CAPITAL MARKETS		1,466,500	1,400,000	37,240	3FE
88166@-AB-9	TEXTECH INDUSTRIES INC REV		05/14/2018	Bank of Ireland		247,656	250,000		4
87244B-AA-6	TGIF_17-1 ABS		05/10/2018	CREDIT SUISSE		6,546,859	6,511,120	12,929	3AM
BA5OGH-YT-2	THE ORIGINAL CAKERIE LTD CNRV		04/01/2018	Various		(117,179)	(123,346)		4Z
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2018	SCHEDULED PAY UP		66,227	66,227		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2018	SCHEDULED PAY UP		71,393	71,393		5
C8856U-AB-4	TITAN ACQUISITION LIMITED TLB	D	04/05/2018	DEUTSCHE BANK AG		598,500	600,000		4Z
87264A-AN-5	T-MOBILE USA INC		06/20/2018	Various		3,137,417	3,000,000	58,969	3FE
87264A-AP-0	T-MOBILE USA INC		05/28/2018	DEUTSCHE BANK AG		(1,337)			3FE
87264A-AT-2	T-MOBILE USA INC		05/28/2018	DEUTSCHE BANK AG		(1,316)			3FE
87264A-AU-9	T-MOBILE USA INC		05/28/2018	DEUTSCHE BANK AG		(1,797)			3FE
87264A-AV-7	T-MOBILE USA INC		05/28/2018	Various		4,830,198	5,000,000	49,215	3FE
87261N-AJ-9	TMX FINANCE LLC		05/24/2018	JEFFERIES & COMPANY, INC.		3,350,000	3,350,000		4Z
88947E-AS-9	TOLL BROTHERS FINANCE CORP.		04/23/2018	CANTOR FITZGERALD		985,000	1,000,000	5,417	3FE
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		06/28/2018	CITIGROUP GLOBAL MARKETS		3,953,950	4,424,000	85,531	3FE
89055F-AA-1	TOPBUILD CORP		05/18/2018	EXCHANGE		765,000	765,000	2,749	4FE
89055W-AA-4	TOPBUILD ESCROW CORP		04/11/2018	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000		4FE
89114Q-BY-3	TORONTO-DOMINION BANK/THE	A	06/05/2018	TD SECURITIES		19,983,800	20,000,000		1FE
89114Q-C2-2	TORONTO-DOMINION BANK/THE	A	06/05/2018	TD SECURITIES		45,500,000	45,500,000		1FE
89114Q-C3-0	TORONTO-DOMINION BANK/THE	A	06/05/2018	TD SECURITIES		38,500,000	38,500,000		1FE
891906-AF-6	TOTAL SYSTEM SERVICES INC		05/09/2018	BANK OF AMERICA/MERRILL LYNCH		6,284,628	6,300,000		2FE
89236T-EU-5	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	JPMORGAN CHASE & CO.		15,993,600	16,000,000		1FE
89236T-EV-3	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	JPMORGAN CHASE & CO.		20,000,000	20,000,000		1FE
89236T-EW-1	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	CITIGROUP GLOBAL MARKETS		12,569,634	12,600,000		1FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		05/04/2018	EXCHANGE		(5,246)			3FE
89352H-AX-7	TRANSCANADA PIPELINES LTD	A	05/03/2018	JPMORGAN CHASE & CO.		6,973,960	7,000,000		1Z
89352H-AY-5	TRANSCANADA PIPELINES LTD	A	05/03/2018	JPMORGAN CHASE & CO.		6,940,990	7,000,000		1Z
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		06/04/2018	EXCHANGE		5,466,278	5,525,339		4FE
89364M-BN-3	TRANSDIGM INC NEW TRANCHE TL E		06/04/2018	EXCHANGE		14,444,277	14,537,208		4FE
89365D-AA-1	TRANSDIGM UK HOLDINGS PLC		05/02/2018	CITIGROUP GLOBAL MARKETS		2,778,720	2,800,000		4FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD		06/28/2018	Various		3,135,855	3,158,000		4FE
87265H-AF-6	TRI POINTE GROUP INC		06/04/2018	JPMORGAN CHASE & CO.		3,730,000	4,000,000	2,917	3FE
89657A-AA-4	TRL 18-1A A1 ABS		06/13/2018	BANK OF AMERICA/MERRILL LYNCH		4,498,342	4,500,000		1Z
902674-XN-5	UBS AG (LONDON BRANCH)	D	06/20/2018	UNION BANK OF SWITZERLAND		3,345,754	3,360,000		1FE
907818-ES-3	UNION PACIFIC CORPORATION		06/05/2018	CREDIT SUISSE		11,999,520	12,000,000		2FE
907818-ET-1	UNION PACIFIC CORPORATION		06/05/2018	BARCLAYS		17,489,150	17,500,000		2FE
907818-EU-8	UNION PACIFIC CORPORATION		06/05/2018	BANK OF AMERICA/MERRILL LYNCH		15,985,440	16,000,000		2FE
907818-EV-6	UNION PACIFIC CORPORATION		06/05/2018	MORGAN STANLEY		8,487,165	8,500,000		2FE
907818-EW-4	UNION PACIFIC CORPORATION		06/27/2018	Various		17,401,644	17,318,000	11,991	2FE
907818-EY-0	UNION PACIFIC CORPORATION		06/05/2018	CITIGROUP GLOBAL MARKETS		7,980,080	8,000,000		2FE
90932R-AE-4	UNITED AIR LINES INC TLB		05/16/2018	EXCHANGE		3,960,000	3,960,000		2FE
91127K-AA-0	UNITED OVERSEAS BANK LTD	D	04/16/2018	HSBC SECURITIES, INC.		4,994,050	5,000,000		1FE
91127K-AB-8	UNITED OVERSEAS BANK LTD	D	04/16/2018	HSBC SECURITIES, INC.		5,000,000	5,000,000		1FE
BA5OSS-PR-9	UNITED SEATING & MOBILITY 9 AMD TL		05/10/2018	BANK MONTREAL / NESBITT BURNS		5,985,000	6,000,000		4Z
91324P-DG-4	UNITEDHEALTH GROUP INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		7,000,000	7,000,000		1FE
91324P-DJ-8	UNITEDHEALTH GROUP INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		11,994,000	12,000,000		1FE

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91324P-DK-5	UNITEDHEALTH GROUP INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		3,993,120	4,000,000		1FE
91324P-DL-3	UNITEDHEALTH GROUP INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		4,171,104	4,200,000		1Z
90331H-NQ-2	US BANK NA/ MINNEAPOLIS MN		04/24/2018	U.S. BANCORP		10,000,000	10,000,000		1FE
90331H-NS-8	US BANK NATIONAL ASSOCIATION		05/22/2018	U.S. BANCORP		11,000,000	11,000,000		1FE
90327Q-D2-2	USAA CAPITAL CORP		06/26/2018	DEUTSCHE BANK AG		4,993,500	5,000,000		1FE
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO		04/20/2018	JPMORGAN CHASE & CO.		3,176,250	3,500,000	28,073	4FE
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		05/17/2018	GOLDMAN, SACHS & CO.		2,165,000	2,165,000		4Z
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTL TL		06/06/2018	EXCHANGE		4,924,707	4,983,911		3FE
91913Y-AV-2	VALERO ENERGY CORPORATION		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		3,496,920	3,500,000		2FE
92210M-AX-2	VANTIV LLC FKA FIFTH THIRD 2018 B3		06/22/2018	EXCHANGE		806,154	809,397		3FE
92210M-AY-0	VANTIV LLC FKA FIFTH THIRD 2018 B4		06/22/2018	EXCHANGE		4,985,217	5,000,000		3FE
92676X-AD-9	VIKING CRUISES LTD		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		1,195,100	1,258,000	19,093	4FE
BA5OSX-SA-2	VISTRA OPERATIONS COMPANY LLC TLB		06/20/2018	CREDIT SUISSE		5,615,971	5,623,000		3FE
92857W-BH-2	VODAFONE GROUP PLC	D	05/23/2018	BANK OF AMERICA/MERRILL LYNCH		23,300,955	23,500,000		2FE
92857W-BJ-8	VODAFONE GROUP PLC	D	05/30/2018	Various		18,103,818	18,250,000	487	2FE
92857W-BK-5	VODAFONE GROUP PLC	D	05/23/2018	BANK OF AMERICA/MERRILL LYNCH		10,363,605	10,500,000		2FE
92857W-BL-3	VODAFONE GROUP PLC	D	05/30/2018	Various		12,554,883	12,750,000	590	2FE
92857W-BM-1	VODAFONE GROUP PLC	D	06/27/2018	Various		19,132,551	19,225,000	18,397	2FE
92857W-BN-9	VODAFONE GROUP PLC	D	05/30/2018	Various		50,487,470	50,500,000	919	2FE
92940J-AB-4	W. R. Grace & Co. Term Loan B1		04/12/2018	GOLDMAN SACHS		735,921	736,842		3FE
92940J-AD-0	W. R. GRACE & CO. TERM LOAN B2		04/12/2018	GOLDMAN SACHS		1,261,579	1,263,158		3FE
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		06/28/2018	BNP CAPITAL MARKETS		3,804,148	4,025,000	22,138	2FE
931142-EB-5	WALMART INC		06/20/2018	BARCLAYS		18,407,118	18,600,000		1FE
931142-EC-3	WALMART INC		06/20/2018	BARCLAYS		21,911,178	22,200,000		1FE
931142-ED-1	WALMART INC		06/20/2018	JPMORGAN CHASE & CO.		21,936,640	22,000,000		1FE
931142-EE-9	WALMART INC		06/20/2018	JPMORGAN CHASE & CO.		9,271,542	9,300,000		1FE
931142-EF-6	WALMART INC		06/20/2018	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000		1FE
931142-EG-4	WALMART INC		06/20/2018	CITIGROUP GLOBAL MARKETS		36,988,530	37,000,000		1FE
931142-EH-2	WALMART INC		06/20/2018	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000		1FE
931142-EJ-8	WALMART INC		06/20/2018	CITIGROUP GLOBAL MARKETS		14,499,275	14,500,000		1FE
931142-EK-5	WALMART INC		06/20/2018	CITIGROUP GLOBAL MARKETS		34,990,550	35,000,000		1FE
93362Y-AE-2	WAMU_06-AR5 RMBS		06/25/2018	SCHEDULED PAY UP			21,231		1FM
93363D-AE-7	WAMU_06-AR9 RMBS		06/25/2018	SCHEDULED PAY UP			7,182		6FM
93369K-AA-3	WAND MERGER CORP		06/28/2018	CREDIT SUISSE		1,280,000	1,280,000		1Z
93369K-AB-1	WAND MERGER CORP		06/28/2018	CREDIT SUISSE		1,920,000	1,920,000		4FE
92939U-AA-4	WEC ENERGY GROUP INC		06/04/2018	JPMORGAN CHASE & CO.		8,996,310	9,000,000		2FE
92940T-AB-2	WELLS ENTERPRISES INC TLB		04/20/2018	BANK MONTREAL / NESBITT BURNS		299,250	300,000		4FE
68162R-AD-3	WEST CORPORATION TLB1		04/25/2018	CREDIT SUISSE		2,297,125	2,300,000		4FE
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		05/15/2018	EXCHANGE		2,251,148	2,291,526		2FE
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		04/01/2018	SCHEDULED PAY UP			203		1FM
BA5OSX-S9-5	WILLIAM MORRIS ENDEAVOR ENTERT TLB		06/04/2018	JPMORGAN CHASE & CO.		5,735,625	5,750,000		4FE
969457-BV-1	WILLIAMS COMPANIES INC		04/05/2018	GOLDMAN, SACHS & CO.		2,125,000	2,000,000	33,542	3FE
969457-BW-9	WILLIAMS COS INC		04/25/2018	Various		8,467,213	8,417,000	122,844	3FE
88432C-BB-1	WINDR_14-1A		05/17/2018	RBC DOMINION SECURITIES		20,000,000	20,000,000	81,344	1FE
96042F-AF-1	WLAKE 18-2A D ABS		05/09/2018	BANK MONTREAL / NESBITT BURNS		4,999,453	5,000,000		2
982526-AU-9	WM WRIGLEY JR CO		04/27/2018	Various		(39,000)			1FE
92929L-AT-5	WMG ACQUISITION TRANCHE F TL		06/07/2018	EXCHANGE		6,757,901	6,787,601		4FE
98212B-AH-6	WPX ENERGY INC		05/09/2018	CITIGROUP GLOBAL MARKETS		2,800,000	2,800,000		4Z
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		06/13/2018	BANK OF AMERICA/MERRILL LYNCH		5,007,361	5,000,000		2FE
984851-AF-2	YARA INTERNATIONAL ASA	D	05/24/2018	CITIGROUP GLOBAL MARKETS		9,974,800	10,000,000		2FE
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB		05/31/2018	EXCHANGE		3,691,483	3,698,835		3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,780,230,239	3,795,271,823	6,366,831	XXX
40052V-AF-1	GRUPO BIMBO SAB DE CV	D	04/12/2018	JPMORGAN CHASE & CO.		7,600,000	7,600,000		3FE
65473P-AC-9	NISOURCE INC		06/06/2018	MITSUBISHI UFJ SECURITIES (USA)		14,261,000	14,261,000		3FE
83367T-BU-2	SOCIETE GENERALE SA	D	04/04/2018	SOCIETE GENERALE		7,000,000	7,000,000		3FE
4899999. Subtotal - Bonds - Hybrid Securities						28,861,000	28,861,000		XXX
464288-64-6	ISHARES 1-3 YEAR CREDIT BOND ETF		04/06/2018	Various	1,620,058.000	168,106,483			2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		05/31/2018	Various	1,986,628.000	169,751,483			4
8199999. Subtotal - Bonds - SVO Identified Funds						337,857,966			XXX
8399997. Total - Bonds - Part 3						7,396,107,671	6,918,208,823	10,166,774	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399999. Total - Bonds						7,396,107,671	6,918,208,823	10,166,774	XXX
SBFZWW-Z4-2	ROLLS-ROYCE PREF C SHARE	B	04/26/2018	DISTRIBUTION	2,513,471.000	3,314			RP1LFE
902973-15-5	US BANCORP SERIES H		04/20/2018	DIRECT	2,000.000				P2LFE
S54971-68-4	VOLKSWAGEN AG PFD NON VTG PRF NPV	B	06/28/2018	Various	1,602.000	298,067			P3SU
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						301,381	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						301,381	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						301,381	XXX		XXX
88579Y-10-1	3M COMPANY		06/28/2018	Various	247.000	49,754			L
S73800-62-5	AAREAL BANK AG	B	06/28/2018	Various	256.000	11,042			U
002824-10-0	ABBOTT LABS		06/28/2018	Various	783.000	46,897			L
00287Y-10-9	ABBVIE INC		06/28/2018	Various	1,527.000	145,278			L
003654-10-0	ABIOMED INC		04/30/2018	CITIGROUP GLOBAL MARKETS	8.000	2,408			L
000957-10-0	ABM INDUSTRIES		05/31/2018	BARCLAYS	43,885.000	1,248,967			L
G1151C-10-1	ACCENTURE PLC		06/28/2018	Various	326.000	50,498			L
00507V-10-9	ACTIVISION BLIZZARD INC		05/16/2018	Various	282.000	19,612			L
D0066B-18-5	ADIDAS SALOMON AG	B	06/28/2018	Various	82.000	17,792			U
G0084W-10-1	ADIENT PLC	D	05/31/2018	BARCLAYS	5,074.000	270,140			L
G0110T-10-6	ADMIRAL GROUP PLC	B	06/28/2018	Various	1,092.000	27,587			U
00724F-10-1	ADOBE SYS INC		06/28/2018	Various	202.000	47,280			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/05/2018	Various	35.000	4,165			L
007903-10-7	ADVANCED MICRO DEVICES INC		06/21/2018	Various	309.000	3,689			L
S59273-75-5	AEGON	B	05/31/2018	Various	177,836.000	1,105,614			U
S64800-48-5	AEON LTD	B	06/28/2018	Various	500.000	10,853			U
00817Y-10-8	AETNA INC.		06/05/2018	Various	163.000	28,471			L
008252-10-8	AFFILIATED MANAGERS GR		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	271.000	44,419			L
001055-10-2	AFLAC INC.		06/28/2018	Various	523.000	23,553			L
001084-10-2	AGCO CORP.		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	34.000	2,092			L
00846U-10-1	AGILENT TECHNOLOGIES INC		06/28/2018	Various	318.000	20,306			L
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	06/22/2018	MACQUARIE CAPITAL (USA) INC.	389,000.000	3,341,306			U
009158-10-6	AIR PRODUCTS & CHEM		06/28/2018	Various	7,568.000	1,222,034			L
00971T-10-1	AKAMAI TECHNOLOGIES		05/11/2018	Various	65.000	4,841			L
S54583-14-1	AKZO N.V.	B	05/31/2018	Various	8,059.000	706,486			U
012653-10-1	ALBEMARLE CORP		06/15/2018	Various	104.000	10,039			L
013872-10-6	ALCOA CORP		06/05/2018	Various	151.000	7,765			L
015271-10-9	ALEXANDRIA REAL ESTATE		06/28/2018	Various	352.000	45,179			L
015351-10-9	ALEXION PHARMACEUTICAL INC		06/05/2018	Various	4,787.000	555,837			L
016255-10-1	ALIGN TECHNOLOGY INC		05/11/2018	Various	25.000	6,648			L
017175-10-0	ALLEGHANY CORP.		04/30/2018	CITIGROUP GLOBAL MARKETS	8.000	4,597			L
G0177J-10-8	ALLERGAN PLC		06/28/2018	Various	246.000	37,710			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/05/2018	Various	39.000	8,083			L
02005N-10-0	ALLY FINANCIAL INC		06/28/2018	Various	1,796.000	47,116			L
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		05/16/2018	Various	32.000	3,121			L
02079K-30-5	ALPHABET INC CLASS A		06/28/2018	Various	3,823.000	4,203,547			L
02079K-10-7	ALPHABET INC CLASS C		06/28/2018	Various	147.000	157,703			L
D0378R-10-0	ALSTRIA OFFICE	B	06/28/2018	Various	2,277.000	33,991			U
02209S-10-3	ALTRIA GROUP INC.		06/28/2018	Various	855.000	48,038			L
023135-10-6	AMAZON COM INC		06/28/2018	Various	975.000	1,581,631			L
S60666-08-8	AMCOR LTD ORD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	107,053.000	1,138,883			U
023586-10-0	AMERCO		06/28/2018	CITIGROUP GLOBAL MARKETS	93.000	31,861			L
023608-10-2	AMEREN CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	49.000	2,932			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	128.000	5,692			L
025537-10-1	AMERICAN ELEC PWR INC		06/05/2018	Various	38,049.000	2,584,687			L
025816-10-9	AMERICAN EXPRESS CO		06/15/2018	Various	561.000	55,071			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		06/28/2018	CITIGROUP GLOBAL MARKETS	26.000	2,807			L
026874-78-4	AMERICAN INTL GROUP INC		05/11/2018	Various	931.000	50,073			L
03027X-10-0	AMERICAN TOWER CORP		06/28/2018	Various	271.000	37,537			L
030420-10-3	AMERICAN WATER WORKS CO INC		06/05/2018	Various	150.000	12,394			L
03076C-10-6	AMERIPRISE FINL INC		06/05/2018	Various	6,546.000	907,597			L
03073E-10-5	AMERISOURCEBERGEN CORP		05/11/2018	Various	70.000	6,130			L
031100-10-0	AMETEK INC		06/28/2018	Various	149.000	10,428			L

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

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031162-10-0	AMGEN INC		06/28/2018	Various	756.000	129,013			L
032095-10-1	AMPHENOL CORP.		06/05/2018	Various	394.000	33,544			L
S60149-08-5	ANA HOLDINGS INC	B	06/28/2018	Various	400.000	14,966			U
032511-10-7	ANADARKO PETE CORP		06/05/2018	Various	279.000	18,977			L
032654-10-5	ANALOG DEVICES INC		05/16/2018	Various	156.000	14,153			L
03349M-10-5	ANDEAVOR		06/28/2018	Various	67.000	9,223			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		05/16/2018	Various	1,375.000	14,206			L
03662Q-10-5	ANSYS INC		06/28/2018	Various	52.000	8,734			L
03674X-10-6	ANTERO RESOURCES CORP		06/28/2018	Various	1,629.000	32,022			L
036752-10-3	ANTHEM INC		06/28/2018	Various	193.000	45,616			L
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	06/28/2018	Various	1,359.000	17,823			U
S60655-86-7	ANZ NATIONAL BANK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	262,038.000	5,394,955			U
G0408V-10-2	AON PLC		06/15/2018	Various	215.000	30,354			L
037411-10-5	APACHE CORP		05/16/2018	Various	180.000	7,417			L
03755L-10-4	APERGY CORP		05/11/2018	Various	240.500	8,630			L
037833-10-0	APPLE INC.		06/28/2018	Various	13,294.000	2,453,479			L
038222-10-5	APPLIED MATERIALS INC		06/28/2018	Various	743.000	37,899			L
G6095L-10-9	APTIV PLC		06/05/2018	Various	140.000	12,630			L
03852U-10-6	ARAMARK		06/28/2018	Various	332.000	12,842			L
G0450A-10-5	ARCH CAPITAL GROUP		06/05/2018	Various	221.000	17,882			L
039483-10-2	ARCHER DANIELS MIDLAND CO		06/05/2018	Various	53,897.000	2,356,734			L
040413-10-6	ARISTA NETWORKS INC		06/05/2018	Various	32.000	8,585			L
042735-10-0	ARROW ELECTRONICS INC		06/28/2018	Various	441.000	32,909			L
363576-10-9	ARTHUR J GALLAGHER & CO		06/28/2018	CITIGROUP GLOBAL MARKETS	56.000	3,680			L
J96216-12-2	ASTELLAS PHARMA INC	B	06/28/2018	Various	800.000	12,501			U
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	06/28/2018	Various	51,506.000	3,743,567			U
00206R-10-2	AT&T INC		06/28/2018	Various	111,682.560	3,631,193			L
G0684D-10-7	ATHENE HOLDING LTD		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	166.000	7,516			L
SB097B-N2-3	ATLAS COPCO A	B	05/09/2018	EXCHANGE	71,062.000	1,818,468			U
W1R924-18-7	ATLAS COPCO A REDEMPTION SHARES	B	05/09/2018	DISTRIBUTION	71,062.000	65,284			U
049560-10-5	ATMOS ENERGY CORP.		06/28/2018	CITIGROUP GLOBAL MARKETS	27.000	2,421			L
S54855-27-5	AURUBIS AG	B	06/28/2018	Various	139.000	10,516			U
S60028-40-4	AUSTRALIAN PHARMACEUTICAL INDUSTRI	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	1,183,176.000	1,210,557			U
052769-10-6	AUTODESK INCORPORATED		06/05/2018	Various	75.000	9,900			L
052800-10-9	AUTOLIV INV		06/28/2018	Various	82.000	11,492			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		05/16/2018	Various	183.000	22,687			L
05329W-10-2	AUTONATION INC DEL		05/31/2018	BANK OF AMERICA/MERRILL LYNCH	118.000	5,431			L
053332-10-2	AUTOZONE INC		06/05/2018	Various	820.000	532,370			L
053484-10-1	AVALONBAY CMNTYS INC		06/28/2018	Various	411.000	67,958			L
053611-10-9	AVERY DENNISON CORP		06/28/2018	Various	42.000	4,336			L
053807-10-3	AVNET INC		06/28/2018	Various	109.000	4,427			L
G0750C-10-8	AXALTA COATING SYSTEMS LTD		06/28/2018	Various	64.000	1,943			L
D76169-11-5	AXEL SPRINGER AG	B	06/28/2018	Various	178.000	13,074			U
T0783G-10-6	AZIMUT HOLDING SPA	B	05/21/2018	STOCK DIV.	5,121.060	90,985			U
05508R-10-6	B G FOODS INC CL A		05/31/2018	BARCLAYS	30,663.000	863,163			L
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	05/31/2018	JPMORGAN CHASE & CO.	39,799.000	338,617			U
05722G-10-0	BAKER HUGHES A GE COMPANY CLASS A		05/11/2018	Various	155.000	5,587			L
058498-10-6	BALL CORP COM		06/28/2018	Various	38,823.000	1,437,163			L
SBYWP8-40-1	BANCA MEDIOLANUM	B	05/31/2018	Various	414,185.000	2,922,625			U
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	05/31/2018	Various	1,069,013.000	5,740,151			U
060505-10-4	BANK AMER CORP COM		06/28/2018	Various	35,075.000	1,023,633			L
064058-10-0	BANK NEW YORK MELLON CORP		06/15/2018	Various	1,781.000	94,403			L
S20760-09-6	BANK OF MONTREAL	B	05/31/2018	CREDIT SUISSE	16,934.000	1,311,171			U
G08036-12-4	BARCLAYS ORD GBP0.25	B	06/28/2018	Various	8,853.000	22,065			U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	05/31/2018	CREDIT SUISSE	28,952.000	380,983			U
S50865-77-3	BASF SE	B	06/28/2018	Various	13,438.000	1,318,082			U
SB17M2-N2-3	BAUER AG	B	06/28/2018	Various	71.000	1,534			U
071813-10-9	BAXTER INTL INC		06/28/2018	Various	283.000	19,988			L
07272M-10-7	BAYCOM CORP		05/04/2018	FIG Partners LLC	39,547.000	870,034			L
054937-10-7	BB+T CORP		06/28/2018	Various	538.000	28,748			L
S59324-09-5	BECHTLE AG	B	06/28/2018	Various	236.000	18,288			U
075887-10-9	BECTON DICKINSON		06/28/2018	Various	406.000	91,660			L

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S51074-01-1	BEIERSDORF AG	B	06/28/2018	Various	343.000	38,233			U
077454-10-6	BELDEN INC		05/31/2018	BARCLAYS	24,502.000	1,353,981			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/28/2018	Various	903.000	175,875			L
086516-10-1	BEST BUY CO INC		05/11/2018	Various	100.000	7,684			L
G10877-10-1	BHP BILLITON PLC ORD USD0.50	B	06/28/2018	Various	2,269.000	50,523			U
09062X-10-3	BIOGEN INC		05/16/2018	Various	80.000	22,119			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/05/2018	Various	139.000	12,366			L
09247X-10-1	BLACKROCK INC		06/05/2018	Various	789.000	421,326			L
09609G-10-0	BLUEBIRD BIO INC		06/05/2018	Various	21.000	3,755			L
097023-10-5	BOEING CO		06/28/2018	Various	239.000	81,003			L
09857L-10-8	BOOKING HOLDINGS INC		06/05/2018	Various	22.000	47,034			L
099724-10-6	BORG WARNER INC.		06/28/2018	Various	876.000	43,623			L
101121-10-1	BOSTON PPTYS INC		06/15/2018	Various	197.000	23,949			L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		06/05/2018	Various	600.000	17,761			L
S07980-59-2	BP PLC	B	06/28/2018	Various	159,051.000	1,219,816			U
10482B-10-1	BRAEMAR HOTELS RESORTS INC		04/30/2018	CITIGROUP GLOBAL MARKETS	942.000	9,797			L
SB4YVF-56-3	BRENNTAG AG	B	06/28/2018	Various	441.000	24,353			U
J04578-12-6	BRIDGESTONE	B	06/28/2018	Various	700.000	27,638			U
109043-10-9	BRIGGS & STRATTON CORP.		05/31/2018	BARCLAYS	58,747.000	1,083,882			L
110122-10-8	BRISTOL MYERS SQUIBB CO		06/28/2018	Various	2,161.000	126,380			L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	06/28/2018	Various	1,147.000	57,935			U
G15540-11-8	BRITISH LAND COMPANY PLC	B	06/28/2018	Various	2,962.000	26,302			U
11135F-10-1	BROADCOM INC		06/28/2018	Various	21,526.000	4,219,985			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/28/2018	Various	58.000	6,329			L
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	05/31/2018	CREDIT SUISSE	23,276.000	927,846			U
115637-20-9	BROWN FORM AN CORP CLASS B		06/28/2018	Various	977.000	53,185			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	06/28/2018	Various	5,272.000	15,142			U
G16962-10-5	BUNGE LTD		06/05/2018	Various	123.000	8,644			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/28/2018	Various	498.000	43,260			L
12673P-10-5	CA INC		06/28/2018	Various	289.000	10,328			L
127097-10-3	CABOT OIL + GAS CORP COM		05/16/2018	Various	206.000	4,727			L
M20598-10-4	CAESARSTONE LTD	D	05/31/2018	BARCLAYS	59,279.000	927,716			L
133131-10-2	CAMDEN PROP		06/28/2018	CITIGROUP GLOBAL MARKETS	18.000	1,639			L
13462K-10-9	CAMPING WORLD HOLDINGS INC CLASS A		05/31/2018	BARCLAYS	33,721.000	640,699			L
S21705-25-6	CANADIAN IMP BANK COM NPV	B	05/31/2018	CREDIT SUISSE	55,937.000	4,881,335			U
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	05/31/2018	CREDIT SUISSE	11,270.000	2,172,073			U
S61723-23-5	CANON	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	11,900.000	406,798			U
14040H-10-5	CAPITAL ONE FINL CORP		06/05/2018	Various	269.000	24,836			L
14149Y-10-8	CARDINAL HEALTH INC		06/15/2018	Various	345.000	19,241			L
S59229-61-7	CARL ZEISS MEDITEC AG	B	06/28/2018	Various	189.000	12,848			U
143130-10-2	CARMAX INC		06/05/2018	Various	95.000	6,159			L
143658-30-0	CARNIVAL CORP		06/28/2018	Various	16,034.000	998,601			L
149123-10-1	CATERPILLAR INC		06/28/2018	Various	338.000	49,681			L
124830-10-0	CBL AND ASSOCIATES		05/31/2018	BARCLAYS	201,877.000	1,021,498			L
12503M-10-8	CBOE GLOBAL MARKETS INC		06/28/2018	Various	147.000	14,721			L
12504L-10-9	CBRE GROUP INC		06/28/2018	Various	285.000	13,332			L
124857-20-2	CBS CORP C LASS B		05/16/2018	Various	211.000	10,826			L
12514G-10-8	CDW CORP/DE		06/28/2018	Various	15.000	1,163			L
151020-10-4	CELGENE CORP.		06/05/2018	Various	755.000	61,144			L
15135B-10-1	CENTENE CORP		06/28/2018	Various	120.000	13,613			L
15189T-10-7	CENTERPOINT ENERGY INC		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	77.000	1,959			L
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	06/28/2018	Various	7,369.000	15,459			U
156700-10-6	CENTURYLINK INC		06/21/2018	Various	52,936.000	964,603			L
156782-10-4	CERNER CORP		06/05/2018	Various	1,180.000	68,433			L
125269-10-0	CF INDUSTRIES HOLDINGS		06/28/2018	Various	995.000	37,258			L
808513-10-5	CHARLES SCHWAB		06/15/2018	Various	687.000	39,300			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/28/2018	Various	119.000	33,462			L
163851-10-8	CHEMOURS ORD		06/15/2018	Various	124.000	6,172			L
166764-10-0	CHEVRON CORP		06/28/2018	Various	50,772.000	6,313,186			L
169656-10-5	CHIPOTLE MEXICAN GRILL		06/05/2018	Various	10.000	4,256			L
SB4P0G-71-3	CHORUS LTD NPV	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	616,592.000	1,782,443			U
H1467J-10-4	CHUBB LTD		06/28/2018	Various	305.000	40,469			L

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171340-10-2	CHURCH & DWIGHT CO.		05/16/2018	BANK OF AMERICA/MERRILL LYNCH	273.000	12,725			L
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	05/31/2018	Various	27,709.000	1,386,780			U
125509-10-9	CIGNA CORP		06/28/2018	Various	3,954.000	669,908			L
171798-10-1	CIMAREX ENERGY CO		06/28/2018	Various	438.000	43,231			L
172062-10-1	CINCINNATI FINL CORP		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	19.000	1,352			L
172908-10-5	CINTAS COR P COM		04/30/2018	CITIGROUP GLOBAL MARKETS	28.000	4,768			L
17275R-10-2	CISCO SYS INC		06/28/2018	Various	4,887.000	216,920			L
125581-80-1	CIT GROUP INC		06/28/2018	Various	717.000	37,127			L
172967-42-4	CITIGROUP INC		06/28/2018	Various	1,615.000	111,964			L
174610-10-5	CITIZENS FINANCIAL GROUP		06/05/2018	Various	1,523.000	62,676			L
177376-10-0	CITRIX SYS INC		05/31/2018	Various	335.000	35,217			L
S44910-97-4	CITYCON	B	06/06/2018	Various	858,640.000	1,900,588			U
SB033Y-F8-0	CLAS OHLSON	B	05/31/2018	Various	92,814.000	807,631			U
189054-10-9	CLOROX CO		05/11/2018	Various	225.000	26,539			L
12572Q-10-5	CME GROUP INC.		06/28/2018	Various	534.000	85,799			L
125896-10-0	CMS ENERGY CORP		05/16/2018	BANK OF AMERICA/MERRILL LYNCH	333.000	14,785			L
191098-10-2	COCA COLA BOTTLING COMPANY		05/31/2018	BARCLAYS	6,832.000	870,465			L
191216-10-0	COCA COLA CO.		06/28/2018	Various	1,967.000	83,202			L
H1512E-10-0	COCA COLA HBC AG	B	06/28/2018	Various	674.000	22,324			U
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/28/2018	Various	401.000	31,129			L
194162-10-3	COLGATE PALMOLIVE CO		05/11/2018	Various	369.000	23,353			L
SBYZZP-N5-3	COLLECTOR	B	06/05/2018	Various	258,701.000	1,824,594			U
20030N-10-1	COMCAST CORP NEW CL A		06/28/2018	Various	2,959.000	94,530			L
200340-10-7	COMERICA INC		04/30/2018	CITIGROUP GLOBAL MARKETS	52.000	4,918			L
200525-10-3	COMMERCE BANCSHARES, INC.		04/30/2018	CITIGROUP GLOBAL MARKETS	136.000	8,639			L
BRSJ39-U3-7	COMMERZBANK AG	B	06/28/2018	Various	69,094.000	704,082			U
D15813-21-1	COMPUGROUP MEDICAL	B	06/28/2018	Various	197.000	10,038			U
205887-10-2	CONAGRA BRANDS INC		06/28/2018	Various	32,554.000	1,206,574			L
20605P-10-1	CONCHO RESOURCES INC		06/28/2018	Various	194.000	26,889			L
J08613-10-1	CONCORDIA FINANCIAL GROUP LTD	B	06/28/2018	Various	1,100.000	5,685			U
20825C-10-4	CONOCOPHILLIPS		06/15/2018	Various	653.000	43,711			L
209034-10-7	CONSOLIDATED COMMUNICATIONS		05/31/2018	BARCLAYS	100,702.000	1,128,869			L
209115-10-4	CONSOLIDATED EDISON INC		06/28/2018	Various	57,710.000	4,427,505			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		06/05/2018	Various	6,857.000	1,531,510			L
216831-10-7	COOPER TIRE & RUBBER CO.		05/31/2018	BARCLAYS	42,638.000	1,095,797			L
218681-10-4	CORE MARK HOLDING CO INC		05/31/2018	BARCLAYS	32,324.000	630,964			L
219350-10-5	CORNING IN C COM		06/05/2018	Various	1,153.000	32,209			L
22160N-10-9	COSTAR GROUP INC		05/11/2018	Various	16.000	6,039			L
22160K-10-5	COSTCO WHS L CORP NEW COM		06/28/2018	Various	1,754.000	344,074			L
SB8VZX-T9-0	CREST NICHOLSON HOLDINGS PLC	B	05/31/2018	Various	322,073.000	1,887,407			U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		05/11/2018	Various	423.000	44,612			L
228368-10-6	CROWN HOLDINGS INC		06/28/2018	Various	744.000	35,849			L
126408-10-3	CSX CORP		05/16/2018	Various	338.000	20,778			L
229899-10-9	CULLEN FROST BANKERS, INC.		04/30/2018	CITIGROUP GLOBAL MARKETS	30.000	3,434			L
231021-10-6	CUMMINS IN C COM		06/28/2018	Various	114.000	16,966			L
126650-10-0	CVS HEALTH CORPORATION		05/11/2018	Various	412.000	26,743			L
J1046G-10-8	CYBERAGENT INC	B	06/27/2018	CITIGROUP GLOBAL MARKETS	33.000	1,940			U
23331A-10-9	D R HORTON INC COM		06/28/2018	Various	1,307.000	55,308			L
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	06/28/2018	Various	600.000	10,848			U
J11257-10-2	DAIICHI SANKYO LTD	B	06/28/2018	Various	200.000	7,796			U
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	06/28/2018	Various	200.000	24,460			U
J11151-10-7	DAITO TRUST CONST JPY50	B	06/27/2018	CITIGROUP GLOBAL MARKETS	19.000	3,169			U
235851-10-2	DANAHER CO RP COM		06/28/2018	Various	417.000	42,016			L
237194-10-5	DARDEN RESTAURANTS INC		06/28/2018	Various	148.000	13,434			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		06/05/2018	Various	129.000	8,402			L
S61752-03-6	DBS GROUP HOLDINGS LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	10,900.000	231,211			U
S09633-18-1	DECHRA PHARMACEUTICALS PLC	B	06/28/2018	Various	157.000	5,740			U
244199-10-5	DEERE & CO.		06/05/2018	Various	433.000	64,027			L
24703L-10-3	DELL TECHNOLOGIES CLASS V INC		05/16/2018	Various	86.000	6,278			L
G2709G-10-7	DELPHI TECHNOLOGIES PLC		05/31/2018	BARCLAYS	11,727.000	587,523			L
247361-70-2	DELTA AIR LINES, INC.		06/28/2018	Various	875.000	46,484			L
24906P-10-9	DENTSPLY SIRONA INC		05/16/2018	Various	125.000	5,825			L

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S02652-74-1	DERWENT LONDON PLC	B	06/28/2018	Various	336.000	13,604			U
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	06/28/2018	Various	173.000	22,912			U
S52874-88-0	DEUTSCHE LUFTHANSA AG	B	06/28/2018	Various	405.000	9,783			U
S46178-59-6	DEUTSCHE POST AG COM STK	B	05/31/2018	Various	23,703.000	898,397			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	06/28/2018	Various	4,923.000	76,095			U
25179M-10-3	DEVON ENERGY CORP.		06/05/2018	Various	278.000	10,828			L
252131-10-7	DEXCOM INC		04/30/2018	CITIGROUP GLOBAL MARKETS	14.000	1,025			L
25278X-10-9	DIAMONDBACK ENERGY INC		06/28/2018	Various	110.000	13,374			L
D2837E-19-1	DIC ASSET AG	B	06/28/2018	Various	1,023.000	11,208			U
253868-10-3	DIGITAL REALTY TRUST INC		06/05/2018	Various	108.000	11,544			L
254709-10-8	DISCOVER FINL SVCS		06/05/2018	Various	232.000	17,002			L
25470M-10-9	DISH NETWORK CORP		06/15/2018	CITIGROUP GLOBAL MARKETS	284.000	9,829			L
254687-10-6	DISNEY WALT CO		06/28/2018	Various	1,317.000	133,931			L
SB55ZR-92-0	DISTRIBUIDORA INTERNACIONAL DE ALI	B	05/31/2018	JPMORGAN CHASE & CO.	405,881.000	1,379,188			U
256677-10-5	DOLLAR GENERAL CORP		06/28/2018	Various	44,214.000	4,426,808			L
256746-10-8	DOLLAR TREE INC		06/28/2018	Various	265.000	23,597			L
25746U-10-9	DOMINION ENERGY INC		05/11/2018	Various	290.000	18,797			L
25754A-20-1	DOMINIOS PIZZA INC		05/11/2018	Various	16.000	4,003			L
260003-10-8	DOVER CORP COM		06/28/2018	Various	633.000	55,119			L
26078J-10-0	DOWDUPONT INC		06/28/2018	Various	1,434.000	93,991			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		06/06/2018	Various	91.000	10,890			L
233331-10-7	DTE ENERGY CO		06/28/2018	Various	15,485.000	1,585,827			L
S51199-01-6	DUERR AG	B	06/28/2018	Various	219.000	10,378			U
26441C-20-4	DUKE ENERGY HLDG CORP		06/28/2018	Various	702.000	54,136			L
264411-50-5	DUKE REALTY CORPORATION		05/16/2018	BANK OF AMERICA/MERRILL LYNCH	362.000	10,122			L
23355L-10-6	DXC TECHNOLOGY COMPANY		06/28/2018	Various	1,119.000	102,593			L
269246-40-1	E TRADE FINANCIAL CORP		04/30/2018	CITIGROUP GLOBAL MARKETS	60.000	3,641			L
27579R-10-4	EAST WEST BANCORP INC		04/30/2018	CITIGROUP GLOBAL MARKETS	69.000	4,597			L
277432-10-0	EASTMAN CH EM CO COM		06/28/2018	Various	127.000	13,415			L
G29183-10-3	EATON CORP PLC		06/28/2018	Various	396.000	30,273			L
278265-10-3	EATON VANCE CORP		06/28/2018	Various	610.000	32,769			L
278642-10-3	EBAY INC		06/05/2018	Various	562.000	21,533			L
278865-10-0	ECOLAB INC		06/15/2018	Various	217.000	31,764			L
281020-10-7	EDISON INTL		06/28/2018	Various	926.000	56,797			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		05/16/2018	Various	88.000	11,741			L
285512-10-9	ELECTRONIC ARTS INC		05/11/2018	Various	110.000	13,880			L
532457-10-8	ELI LILLY & CO		06/05/2018	Various	58,855.000	5,003,518			L
291011-10-4	EMERSON ELEC CO		06/05/2018	Various	10,801.000	764,927			L
S71450-56-3	ENI SPA	B	05/31/2018	Various	50,164.000	907,039			U
29364G-10-3	ENTERGY CORP		06/28/2018	Various	194.000	15,092			L
29382B-10-2	ENTERTAINMENT ONE LTD	B	06/28/2018	Various	1,692.000	8,120			U
26875P-10-1	EOG RESOUR CES INC COM		06/28/2018	Various	923.000	101,204			L
SBDZV1-16-5	EPIROC CLASS A	B	06/13/2018	DISTRIBUTION	71,062.000	399,468			U
26884L-10-9	EQT CORPORATION		06/15/2018	Various	883.000	42,451			L
294429-10-5	EQUIFAX IN C COM		06/06/2018	Various	7,648.000	871,640			L
29444U-70-0	EQUINIX REIT INC		06/15/2018	Various	68.000	27,291			L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		04/30/2018	CITIGROUP GLOBAL MARKETS	71.000	6,330			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/28/2018	Various	31,844.000	2,036,206			L
297178-10-5	ESSEX PROPERTY		06/28/2018	Various	237.000	57,095			L
SBF1K7-P7-9	ESSITY CLASS B	B	05/31/2018	Various	29,573.000	750,065			U
518439-10-4	ESTEE LAUDER COS.		06/28/2018	Various	152.000	21,942			L
G3223R-10-8	EVEREST RE GROUP LTD		06/26/2018	Various	173.000	40,085			L
30040W-10-8	EVERSOURCE ENERGY		06/05/2018	Various	41,350.000	2,360,700			L
30063P-10-5	EXACT SCIENCES CORP		06/15/2018	Various	32.000	2,011			L
30161N-10-1	EXELON CORP COM		06/28/2018	Various	2,661.000	109,450			L
30212P-30-3	EXPEDIA IN C DEL COM		06/05/2018	Various	60.000	6,897			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		06/05/2018	Various	13,726.000	1,039,771			L
30225T-10-2	EXTRA SPACE STORAGE INC		05/16/2018	BANK OF AMERICA/MERRILL LYNCH	121.000	11,155			L
30231G-10-2	EXXON MOBIL CORP		06/28/2018	Various	1,780.000	141,570			L
302491-30-3	F M C CORP.		05/16/2018	Various	63.000	5,579			L
315616-10-2	F5 NETWORKS INC		06/28/2018	CITIGROUP GLOBAL MARKETS	204.000	35,717			L
30303M-10-2	FACEBOOK INC		06/28/2018	Various	8,511.000	1,612,231			L

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J13440-10-2	FANUC LTD JPY50	B	06/27/2018	CITIGROUP GLOBAL MARKETS	41.000	8,382			U
J1346E-10-0	FAST RETAILING CO	B	06/27/2018	CITIGROUP GLOBAL MARKETS	16.000	7,321			U
311900-10-4	FASTENAL CO		05/16/2018	Various	166.000	8,524			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		05/16/2018	BANK OF AMERICA/MERRILL LYNCH	97.000	11,067			L
31428X-10-6	FEDEX CORP		06/28/2018	Various	442.000	110,972			L
SBFYFZ-P5-5	FERGUSON	B	06/12/2018	EXCHANGE	28,367.050	1,738,959			U
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	04/30/2018	CREDIT SUISSE	56,202.000	1,273,234			U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/28/2018	Various	255.000	26,511			L
316773-10-0	FIFTH THIRD BANCORP		06/28/2018	Various	912.000	28,347			L
32008D-10-6	FIRST DATA CORP CLASS A		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	199.000	3,922			L
320557-10-1	FIRST INTERNET BANCORP ORD		06/07/2018	KEEFE, BRUYETTE & WOODS, INC.	13,000.000	432,250			L
33616C-10-0	FIRST REPUBLIC BANK		06/05/2018	Various	118.000	11,607			L
33767D-10-5	FIRSTCASH INC		06/28/2018	Various	262.000	23,706			L
337932-10-7	FIRSTENERGY CORP		06/26/2018	Various	23,371.000	804,317			L
337738-10-8	FISERV INC COM		06/05/2018	Various	231.000	16,568			L
339041-10-5	FLEETCOR TECHNOLOGIES I		05/11/2018	Various	39.000	7,999			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	05/01/2018	BANK OF AMERICA/MERRILL LYNCH	520.000	7,415			L
302445-10-1	FLIR SYSTEMS INC		06/28/2018	Various	618.000	33,430			L
343412-10-2	FLUOR CORP		06/28/2018	Various	716.000	35,045			L
31620R-30-3	FNF GROUP INC		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	1,100.000	40,875			L
344849-10-4	FOOT LOCKER INC		06/28/2018	Various	20.000	1,074			L
345370-86-0	FORD MTR C O DEL COM PAR U		06/28/2018	Various	181,292.000	2,093,495			L
34959J-10-8	FORTIVE CORP		05/16/2018	Various	191.000	14,081			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	255.000	14,770			L
SB1SK0-S6-9	FREENET AG	B	06/28/2018	Various	76,014.000	2,177,060			U
35671D-85-7	FREEPORT MCMORAN INC		06/28/2018	Various	3,627.000	61,055			L
35906A-30-6	FRONTIER COMMUNICATIONS CORP		06/28/2018	Various	125.000	750			L
J14112-10-6	FUJI ELECTRICS HLDGS	B	06/27/2018	CITIGROUP GLOBAL MARKETS	344.000	2,639			U
J14208-10-2	FUJI FILM HLDGS CO NPV	B	06/28/2018	Various	500.000	19,115			U
SB1TK1-Y8-4	FUKUOKA FINANCIAL GROUP INC	B	06/27/2018	CITIGROUP GLOBAL MARKETS	1,000.000	5,033			U
SB03P2-F0-3	FUYO GENERAL LEASE LTD	B	06/27/2018	CITIGROUP GLOBAL MARKETS	41.000	2,839			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	04/30/2018	JPMORGAN CHASE & CO.	124,000.000	1,080,082			L
366651-10-7	GARTNER GROUP INC NEW		05/16/2018	Various	47.000	6,160			L
SB0C2C-Q3-8	GDF SUEZ CMN STK	B	06/22/2018	Various	245,852.000	3,814,839			U
D28304-10-9	GEA GROUP AG	B	06/28/2018	Various	397.000	13,459			U
369550-10-8	GENERAL DYNAMICS CORP		05/31/2018	Various	6,746.000	1,360,653			L
369604-10-3	GENERAL EL EC CO COM		06/28/2018	Various	146,228.000	2,059,652			L
370334-10-4	GENERAL MLS INC		06/28/2018	Various	1,654.000	71,824			L
37045V-10-0	GENERAL MOTORS CO		06/28/2018	Various	881.000	33,265			L
372460-10-5	GENUINE PARTS CO		06/05/2018	Various	359.000	32,538			L
G3827X-10-5	GENUS PLC	B	06/28/2018	Various	253.000	8,473			U
36162J-10-6	GEO GROUP REIT INC		06/28/2018	Various	46.000	1,220			L
36174X-10-1	GGP INC		06/05/2018	Various	507.000	10,305			L
375558-10-3	GILEAD SCIENCES INC		06/28/2018	Various	648.000	44,587			L
S09252-88-3	GLAXOSMITHKLINE PLC	B	05/31/2018	Various	340,402.000	6,903,048			U
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	05/31/2018	JPMORGAN CHASE & CO.	53,730.000	266,000			U
S26763-02-9	GOLDCORP INC	B	05/31/2018	CREDIT SUISSE	35,829.000	511,803			U
38141G-10-4	GOLDMAN SA CHS GROUP INC		06/28/2018	Various	260.000	60,511			L
384802-10-4	GRAINGER W W INC		05/16/2018	Various	23.000	6,704			L
38500T-10-1	GRAN TIERRA ENERGY INC	A	06/28/2018	Various	6,146.000	20,588			L
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	04/04/2018	EXCHANGE	178,982.750	1,811,557			U
393222-10-4	GREEN PLAINS RENEWABLE ENERG		06/22/2018	CREDIT SUISSE	96,511.000	1,974,519			L
D2854Z-13-5	GRENKE N AG	B	06/28/2018	Various	107.000	12,070			U
SB1Y9T-B3-1	GROUPE DANONE	B	05/31/2018	Various	30,743.000	2,346,605			U
400110-10-2	GRUBHUB INC		06/15/2018	Various	29.000	2,981			L
J19174-10-1	HAKUHODO DY HOLDINGS	B	06/28/2018	Various	400.000	6,418			U
406216-10-1	HALLIBURTON CO		06/28/2018	Various	678.000	33,393			L
D3211S-10-3	HAMBURGER HAFEN UND LOGI	B	06/28/2018	Various	232.000	5,139			U
413875-10-5	HARRIS CORP.		06/28/2018	Various	346.000	52,779			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		06/05/2018	Various	5,709.000	298,741			L
40412C-10-1	HCA Healthcare Inc		06/05/2018	Various	591.000	57,559			L
40414L-10-9	HCP INC		06/28/2018	Various	587.000	14,212			L

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D31709-10-4	HEIDELBERGCEMENT	B	06/28/2018	Various	469.000	39,579			U
S53672-27-5	HEIDELBERGER DRUCKMASCHINEN AG	B	06/28/2018	Various	2,893.000	7,840			U
423452-10-1	HELMERICH & PAYNE, INC.		06/28/2018	Various	73.000	4,688			L
42365Q-10-3	HEMISPHERE MEDIA GROUP INC CLASS A		04/30/2018	CITIGROUP GLOBAL MARKETS	516.000	5,624			L
426281-10-1	HENRY JACK & ASSOCIATES		06/28/2018	CITIGROUP GLOBAL MARKETS	62.000	7,537			L
427866-10-8	HERSHEY COMPANY		06/28/2018	Various	193.000	17,989			L
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		06/28/2018	Various	63.000	1,037			L
42809H-10-7	HESS CORP		06/15/2018	Various	162.000	9,693			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		06/15/2018	Various	1,473.000	24,185			L
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		05/16/2018	Various	161.000	13,167			L
433406-10-5	HINO MOTORS	B	06/28/2018	Various	1,000.000	10,506			U
G4593F-13-8	HISCOX LTD	B	06/28/2018	Various	1,537.000	30,572			U
J20454-12-0	HITACHI	B	06/28/2018	Various	4,000.000	28,071			U
436106-10-8	HOLLYFRONTIER CORP		05/11/2018	Various	59.000	3,944			L
436440-10-1	HOLOGIC, INC.		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	237.000	9,006			L
437076-10-2	HOME DEPOT INC		06/28/2018	Various	544.000	101,944			L
BA50RM-DA-3	HOME PARTNERS OF AMERICA INC		05/09/2018	DIRECT	8,203.130	9,843,750			V
438516-10-6	HONEYWELL INTERNATIONAL INC		06/28/2018	Various	516.000	74,979			L
Y33370-10-0	HONG KONG AND CHINA GAS	B	06/08/2018	STOCK DIV.	124,889.000	246,416			U
440452-10-0	HORMEL FOODS CORP		06/28/2018	Various	418.000	15,143			L
44107P-10-4	HOST HOTELS & RESORTS INC		05/11/2018	Various	428.000	8,747			L
44109J-10-6	HOSTESS BRANDS INC CLASS A		05/31/2018	BARCLAYS	44,304.000	603,864			L
40434L-10-5	HP INC		06/28/2018	Various	1,088.000	24,286			L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	B	06/28/2018	Various	11,534.000	109,243			U
S68053-17-2	HULIC LTD	B	06/28/2018	Various	1,000.000	10,801			U
444859-10-2	HUMANA INC COM		06/28/2018	Various	70.000	20,130			L
445658-10-7	HUNT TRANSPORT SVC		06/28/2018	Various	23.000	2,735			L
446150-10-4	HUNTINGTON BANCSHARES INC		06/05/2018	Various	1,574.000	23,909			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/28/2018	Various	164.000	38,108			L
44919P-50-8	IAC/INTERACTIVE CORP		04/30/2018	CITIGROUP GLOBAL MARKETS	15.000	2,432			L
45167R-10-4	IDEX CORP		06/28/2018	Various	25.000	3,360			L
45168D-10-4	IDEXX LABS CORP		06/26/2018	Various	34.000	6,901			L
SBF0YK-62-9	IDORSIA N LTD	B	06/25/2018	Various	128,832.000	3,662,267			U
G47567-10-5	IHS MARKIT LTD		06/15/2018	Various	238.000	12,034			L
452308-10-9	ILLINOIS TOOL WKS INC		06/05/2018	Various	7,632.000	1,096,906			L
452327-10-9	ILLUMINA INC		05/11/2018	Various	48.000	12,215			L
S04544-92-0	IMPERIAL TOBACCO GROUP	B	06/28/2018	Various	46,124.000	1,663,688			U
45337C-10-2	INCYTE CORPORATION		06/05/2018	Various	188.000	13,553			L
SBP9DL-90-1	INDITEX SA	B	05/31/2018	JPMORGAN CHASE & CO.	35,363.000	1,114,952			U
G4770L-10-6	INFORMA PLC	B	06/18/2018	MERGER	147,090.900	1,615,097			U
G47791-10-1	INGERSOLL-RAND PLC		06/05/2018	Various	639.000	54,636			L
457187-10-2	INGREDION INC		06/28/2018	Various	174.000	19,524			L
SB09LS-H6-2	INMARSAT PLC	B	05/31/2018	Various	247,391.000	1,233,149			U
SBDCFZ-S6-0	INNOGY	B	06/28/2018	Various	221.000	9,433			U
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	05/31/2018	CREDIT SUISSE	17,903.000	1,353,214			U
458140-10-0	INTEL CORP		06/28/2018	Various	1,984.000	105,118			L
SBDD54-N3-0	INTER PIPELINE LTD	B	05/31/2018	CREDIT SUISSE	86,688.000	1,636,594			U
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		06/05/2018	Various	365.000	26,427			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/28/2018	Various	646.000	93,191			L
460146-10-3	INTERNATIONAL PAPER CO		05/11/2018	Various	920.000	48,288			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/28/2018	Various	3,312.000	75,355			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	66.000	8,212			L
S06834-34-5	INTU PROPERTIES REIT PLC	B	05/31/2018	Various	483,680.000	1,281,425			U
461202-10-3	INTUIT INC.		06/28/2018	Various	394.000	74,244			L
46120E-60-2	INTUITIVE SURGICAL INC		06/28/2018	Various	48.000	21,963			L
G491BT-10-8	INVESCO LTD		06/28/2018	Various	363.000	9,953			L
S56795-91-7	INVESTOR B	B	05/31/2018	Various	33,029.000	1,367,280			U
44980X-10-9	IPG PHOTONICS CORP		06/28/2018	Various	149.000	34,413			L
46266C-10-5	IQVIA HOLDINGS INC		06/28/2018	Various	165.000	16,412			L
46284V-10-1	IRON MOUNTAIN INC		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	230.000	7,919			L
SBZ01X-T7-9	ITAB SHOP CONCEPT B	B	06/05/2018	Various	111,597.000	451,666			U
G4984A-11-0	ITV PLC ORD GBP0.10	B	06/28/2018	Various	6,753.000	15,464			U

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S64714-39-7	JAFCO LTD	B	06/28/2018	Various	200.000	8,218			U
J26295-10-5	JAPAN DISPLAY INC	B	06/28/2018	Various	1,500.000	1,967			U
J27093-10-3	JAPAN LIFELINE LTD	B	06/27/2018	CITIGROUP GLOBAL MARKETS	30.000	717			U
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	06/28/2018	Various	1,400.000	38,433			U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		04/30/2018	CITIGROUP GLOBAL MARKETS	19.000	2,889			L
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	494.000	10,843			L
S65437-92-3	JFE HOLDINGS INC	B	06/28/2018	Various	600.000	11,350			U
478160-10-4	JOHNSON & JOHNSON		06/28/2018	Various	1,479.000	184,248			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		05/16/2018	Various	470.000	16,709			L
48020Q-10-7	JONES LANG LASALLE INC.		06/28/2018	Various	25.000	4,104			L
46625H-10-0	JP MORGAN CHASE & CO		06/28/2018	Various	14,630.000	1,571,677			L
S64709-86-8	JSR CORP	B	06/28/2018	Various	200.000	3,370			U
48203R-10-4	JUNIPER NETWORKS INC		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	1,418.000	37,872			L
SB627L-W9-9	JXTG HOLDINGS INC	B	06/28/2018	Various	1,600.000	11,119			U
485170-30-2	KANSAS CITY SOUTHERN		06/28/2018	Various	420.000	44,827			L
S62489-90-1	KDDI CORP JPY5000	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	93,200.000	2,526,767			U
487836-10-8	KELLOGG CO.		05/16/2018	Various	806.000	47,788			L
493267-10-8	KEYCORP NEW COM		06/21/2018	Various	667.000	13,439			L
49427F-10-8	KILROY REALTY CORPORATION		04/30/2018	CITIGROUP GLOBAL MARKETS	74.000	5,304			L
494368-10-3	KIMBERLY-CLARK CORP		06/28/2018	Various	1,129.000	117,666			L
49446R-10-9	KIMCO REALTY CORP		06/15/2018	CITIGROUP GLOBAL MARKETS	329.000	5,425			L
49456B-10-1	KINDER MORGAN INC DEL		06/05/2018	Various	2,184.000	35,435			L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	06/28/2018	Various	2,072.000	8,157			U
482480-10-0	KLA TENCOR CORP		05/11/2018	Various	314.000	33,963			L
500255-10-4	KOHLS CORP		05/16/2018	Various	73.000	4,461			L
J35759-12-5	KOMATSU LTD NPV	B	06/28/2018	Various	700.000	19,514			U
500754-10-6	KRAFT HEINZ ORD		06/28/2018	Various	495.000	29,568			L
501044-10-1	KROGER CO		06/28/2018	Various	475.000	12,165			L
S55238-81-0	KRONES AG	B	06/28/2018	Various	118.000	15,158			U
501797-10-4	L BRANDS INC		06/05/2018	Various	150.000	5,241			L
502413-10-7	L3 TECHNOLOGIES INC		06/28/2018	Various	64.000	12,469			L
50540R-40-9	LABORATORY CORP AMER HLDGS		06/28/2018	Various	87.000	15,126			L
512807-10-8	LAM RESEARCH CORP.		06/28/2018	Various	78.000	14,888			L
SB0PYH-C7-9	LANCASHIRE HOLDINGS LTD.	B	06/28/2018	Various	1,509.000	11,241			U
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	B	05/31/2018	Various	27,096.000	335,170			U
D5032B-10-2	LANXESS AG	B	06/28/2018	Various	193.000	14,810			U
517834-10-7	LAS VEGAS SANDS CORP		06/06/2018	Various	187.000	14,317			L
521865-20-4	LEAR CORP		06/28/2018	Various	14.000	2,635			L
525327-10-2	LEIDOS HOLDINGS INC		06/28/2018	Various	629.000	39,758			L
526057-10-4	LENNAR COR P CL A		06/05/2018	Various	1,028.000	54,945			L
S57732-55-4	LEONI N AG	B	06/28/2018	Various	178.000	8,968			U
529043-10-1	LEXINGTON REALTY TRUST		05/31/2018	BARCLAYS	237,419.000	2,048,926			L
530307-30-5	LIBERTY BROADBAND CORP SERIES C		06/05/2018	Various	165.000	11,596			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	06/28/2018	Various	924.000	26,357			L
53071M-10-4	LIBERTY INTERACTIVE QVC GROUP CORP		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	105.000	2,607			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/28/2018	Various	33.000	1,418			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/28/2018	Various	38.000	1,635			L
531172-10-4	LIBERTY PROPERTY TRUST		06/28/2018	CITIGROUP GLOBAL MARKETS	333.000	14,948			L
534187-10-9	LINCOLN NA TL CORP IN COM		06/05/2018	Various	265.000	18,063			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		06/28/2018	Various	110.000	4,462			L
501889-20-8	LKQ CORP		06/05/2018	Various	1,405.000	43,050			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	06/28/2018	Various	52,147.000	42,779			U
539830-10-9	LOCKHEED MARTIN CORP		06/28/2018	Various	4,438.000	1,396,581			L
540424-10-8	LOEWS CORP		06/28/2018	Various	419.000	21,547			L
548661-10-7	LOWES COS INC USD0.50		06/05/2018	Various	328.000	27,848			L
550021-10-9	LULULEMON ATHLETICA INC	C	05/16/2018	Various	39.000	3,831			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/28/2018	Various	252.000	27,549			L
55261F-10-4	M & T BANK CORP		06/28/2018	Various	139.000	24,814			L
SB04KJ-97-1	M1 LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	1,619,500.000	2,155,378			U
554489-10-4	MACK-CALI REALTY CORP		05/31/2018	BARCLAYS	135,187.000	2,672,647			L
55616P-10-4	MACYS INC		06/05/2018	Various	147.000	4,692			L
56418H-10-0	MANPOWERGROUP		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	52.000	5,003			L

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565849-10-6	MARATHON OIL CORP		06/05/2018	Various	406.000	8,085			L
56585A-10-2	MARATHON PETROLEUM CORP		06/28/2018	Various	882.000	64,623			L
570535-10-4	MARKEL CORP		05/11/2018	Various	9.000	10,304			L
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	06/28/2018	Various	4,536.000	17,830			U
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/28/2018	Various	540.000	74,332			L
571748-10-2	MARSH + MCLENNAN COS INC		06/05/2018	Various	21,096.000	1,696,053			L
573284-10-6	MARTIN MARIETTA MATERIALS		04/30/2018	CITIGROUP GLOBAL MARKETS	15.000	2,922			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		06/28/2018	Various	1,651.000	33,812			L
574599-10-6	MASCO CORP		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	404.000	15,607			L
57636Q-10-4	MASTERCARD INC CLASS A		06/28/2018	Various	390.000	73,352			L
576485-20-5	MATADOR RESOURCES		04/30/2018	CITIGROUP GLOBAL MARKETS	78.000	2,554			L
J20496-12-1	MAXELL HOLDINGS LTD	B	06/28/2018	Various	200.000	3,285			U
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/30/2018	CITIGROUP GLOBAL MARKETS	65.000	3,543			L
D5345X-10-6	MBB	B	06/28/2018	Various	29.000	3,092			U
579780-20-6	MCCORMICK & CO.		06/28/2018	Various	687.000	70,355			L
580135-10-1	MCDONALDS CORP		06/28/2018	Various	10,611.000	1,699,728			L
58155Q-10-3	MCKESSON CORP		06/28/2018	Various	416.000	59,723			L
G5960L-10-3	MEDTRONIC PLC		06/28/2018	Various	679.000	56,953			L
585464-10-0	MELCO RESORTS ENTERTAINMENT ADR LT	D	06/28/2018	Various	682.000	19,114			L
58933Y-10-5	MERCK & CO. INC.		06/28/2018	Various	33,525.000	1,994,876			L
D5357W-10-3	MERCK KGAA ORD NPV	B	06/28/2018	Various	451.000	43,452			U
59156R-10-8	METLIFE INC COM		06/05/2018	Various	76,361.000	3,512,358			L
D53968-12-5	METRO AG	B	06/28/2018	Various	617.000	5,216			U
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/28/2018	Various	26.000	14,663			L
552953-10-1	MGM RESORTS INTERNATIONAL		05/11/2018	Various	1,345.000	45,501			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	05/16/2018	Various	70.000	4,392			L
595017-10-4	MICROCHIP TECHNOLOGY INC		05/16/2018	Various	115.000	10,229			L
595112-10-3	MICRON TEC HNOLOGY INC COM		06/28/2018	Various	530.000	26,320			L
594918-10-4	MICROSOFT CORP		06/28/2018	Various	3,015.000	290,135			L
59522J-10-3	MID AMERICA APT		05/16/2018	BANK OF AMERICA/MERRILL LYNCH	134.000	11,913			L
S66424-06-0	MINEBEA MITSUMI INC	B	06/28/2018	Various	500.000	8,484			U
60468T-10-5	MIRATI THERAPEUTICS INC		06/28/2018	Various	66.000	3,234			L
J43830-11-6	MITSUBISHI CORPORATION	B	06/28/2018	Various	800.000	22,468			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	06/28/2018	Various	1,700.000	22,462			U
S65970-89-9	MITSUBISHI MATERIALS CORP	B	06/28/2018	Various	300.000	8,252			U
S68709-84-9	MITSUBISHI TANABE PHARMA CORP	B	06/28/2018	Various	400.000	6,834			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	06/28/2018	Various	600.000	14,627			U
S65975-84-9	MITSUI OSK LINES LTD	B	06/28/2018	Various	300.000	7,268			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	06/28/2018	Various	24,000.000	40,613			U
S57202-73-1	MLP	B	06/28/2018	Various	1,412.000	8,687			U
608190-10-4	MOHAWK INDUSTRIES INC		06/28/2018	Various	118.000	25,058			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		06/28/2018	Various	1,124.000	72,068			L
609207-10-5	MONDELEZ INTERNATIONAL INC		06/28/2018	Various	1,056.000	41,982			L
SB01S2-L7-2	MONEX GROUP INC	B	06/27/2018	CITIGROUP GLOBAL MARKETS	100.000	596			U
61166W-10-1	MONSANTO CO		06/05/2018	Various	3,925.000	499,844			L
61174X-10-9	MONSTER BEVERAGE CORP		06/15/2018	Various	338.000	18,355			L
615369-10-5	MOODYS CORP		06/28/2018	Various	118.000	20,032			L
617446-44-8	MORGAN STANLEY		06/28/2018	Various	1,105.000	57,872			L
61945C-10-3	MOSAIC COMPANY		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	239.000	6,661			L
620076-30-7	MOTOROLA SOLUTIONS INC		06/05/2018	Various	460.000	48,770			L
SB204C-S1-5	MS&AD INSURANCE GROUP HOLDINGS INC	B	06/28/2018	Various	2,800.000	89,027			U
55354G-10-0	MSCI INC A		06/28/2018	Various	51.000	8,103			L
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	06/28/2018	Various	70.000	13,022			U
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	B	06/28/2018	Various	335.000	69,440			U
626717-10-2	MURPHY OIL CORP		06/28/2018	Various	118.000	3,962			L
N59465-10-9	MYLAN NV		06/28/2018	Various	1,254.000	48,410			L
G6359F-10-3	NABORS INDUSTRIES LTD		06/28/2018	Various	508.000	3,278			L
631103-10-8	NASDAQ OMX GROUP		06/28/2018	Various	389.000	34,671			L
637071-10-1	NATIONAL OILWELL VARCO INC		06/05/2018	Various	230.000	9,293			L
637417-10-6	NATIONAL RETAIL PROPERTIES		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	796.000	30,845			L
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	05/31/2018	CREDIT SUISSE	21,763.000	1,040,504			U
640268-10-8	NEKTAR THERAPEUTICS		06/15/2018	Various	107.000	7,531			L

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571238-70-3	NESTLE SA PAR CHF1	B	05/31/2018	Various	95,526.000	7,227,366			U
64110D-10-4	NETAPP INC		06/05/2018	Various	113.000	7,933			L
64110L-10-6	NETFLIX INC		06/28/2018	Various	194.000	63,020			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		06/28/2018	Various	690.000	8,047			L
651229-10-6	NEWELL RUBBERMAID INC		06/15/2018	Various	722.000	18,755			L
651290-10-8	NEWFIELD EXPLORATION CORP		06/28/2018	Various	145.000	4,432			L
651639-10-6	NEWMONT MINING CORP		06/28/2018	Various	507.000	19,601			L
65249B-10-9	NEWS CORP CLASS A		06/28/2018	Various	237.000	3,642			L
65339F-10-1	NEXTERA ENERGY INC		06/28/2018	Various	443.000	71,970			L
G6518L-10-8	NIELSEN HOLDINGS PLC		06/05/2018	Various	599.000	18,275			L
654106-10-3	NIKE INC CL B		06/28/2018	Various	13,633.000	978,169			L
J54752-14-2	NIPPON MEAT PACKER JPY50	B	06/28/2018	Various	200.000	8,028			U
S66425-69-5	NIPPON STEEL AND SUMITOMO METAL CORP	B	06/28/2018	Various	22,400.000	469,619			U
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	06/28/2018	Various	8,600.000	404,095			U
J58214-10-7	NITORI HOLDINGS CO LTD	B	06/27/2018	CITIGROUP GLOBAL MARKETS	12.000	2,000			U
655044-10-5	NOBLE ENER GY INC COM		06/05/2018	Various	321.000	10,895			L
S59029-41-3	NOKIA OYJ EURO.06	B	05/31/2018	JPMORGAN CHASE & CO.	22,234.000	128,212			U
J59009-15-9	NOMURA HOLDINGS INC	B	06/28/2018	Various	4,500.000	21,910			U
655664-10-0	NORDSTROM INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	626.000	30,173			L
655844-10-8	NORFOLK SOUTHERN CORP		06/05/2018	Various	125.000	18,568			L
D5813Z-10-4	NORMA GROUP ORD	B	06/28/2018	Various	185.000	12,839			U
665859-10-4	NORTHERN TRUST CORP		06/15/2018	Various	180.000	19,249			L
666807-10-2	NORTHROP GRUMMAN CORP		06/28/2018	Various	258.000	87,100			L
G66721-10-4	NORWEGIAN CRUISE LINE		06/05/2018	Various	190.000	9,749			L
SBHC8X-90-3	NOVO-NORDISK B ORD	B	05/31/2018	JPMORGAN CHASE & CO.	22,334.000	1,059,337			U
629377-50-8	NRG ENERGY INC		06/28/2018	Various	140.000	4,588			L
S61292-77-7	NTT DOCOMO, INC	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	3,200.000	83,001			U
670346-10-5	NUCOR CORP.		06/05/2018	Various	8,715.000	559,384			L
G6700G-10-7	NVENT ELECTRIC PLC	D	05/01/2018	DISTRIBUTION	60.000	1,326			L
67066G-10-4	NVIDIA CORP		06/28/2018	Various	225.000	54,954			L
62944T-10-5	NVR INC		06/28/2018	CITIGROUP GLOBAL MARKETS	2.000	5,998			L
SB0F9V-20-4	OCBC BANK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	6,200.000	58,132			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/28/2018	Various	9,294.000	782,248			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/28/2018	Various	251.000	36,080			L
681919-10-6	OMNICOM GROUP		06/28/2018	Various	27,503.000	1,982,922			L
682680-10-3	ONEOK INC		06/05/2018	Various	173.000	10,986			L
SBNBNN-H6-1	ONTEX GROUP NV	B	05/31/2018	Various	45,781.000	1,245,156			U
68389X-10-5	ORACLE CORP COM		06/28/2018	Various	1,709.000	77,993			L
67103H-10-7	OREILLY AUTOMOTIVE INC		05/16/2018	Various	42.000	10,823			L
D5963B-11-3	OSRAM LICHT N AG	B	06/28/2018	Various	202.000	8,796			U
69007J-10-6	OUTFRONT MEDIA INC		06/28/2018	Various	28.000	542			L
690742-10-1	OWENS CORNING INC		06/28/2018	Various	134.000	8,648			L
69331C-10-8	P G & E CORP		06/15/2018	Various	434.000	18,324			L
693718-10-8	PACCAR INC		06/28/2018	Various	404.000	25,541			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/28/2018	Various	308.000	34,468			L
695263-10-3	PACWEST BANCORP		04/30/2018	CITIGROUP GLOBAL MARKETS	96.000	4,919			L
697435-10-5	PALO ALTO NETWORKS INC		05/11/2018	Various	31.000	6,179			L
J41121-10-4	PANASONIC CORP	B	06/28/2018	Various	900.000	12,085			U
698813-10-2	PAPA JOHNS INTL INC		05/31/2018	BARCLAYS	22,273.000	1,143,719			L
701094-10-4	PARKER HAN NIFIN CORP COM		06/15/2018	Various	144.000	24,696			L
704326-10-7	PAYCHEX INC		05/16/2018	Various	840.000	51,692			L
70450Y-10-3	PAYPAL HOLDINGS INC		05/16/2018	Various	430.000	32,997			L
G69651-10-0	PEARSON	B	06/28/2018	Various	469.000	5,421			U
G7S00T-10-4	PENTAIR PLC		06/28/2018	CITIGROUP GLOBAL MARKETS	1,028.000	46,415			L
713448-10-8	PEPSICO INC.		06/28/2018	Various	648.000	64,040			L
714046-10-9	PERKINELMER INC		04/30/2018	CITIGROUP GLOBAL MARKETS	71.000	5,209			L
S46823-29-0	PERNOD RICARD NPV	B	05/31/2018	Various	8,890.000	1,491,218			U
G97822-10-3	PERRIGO PLC		06/28/2018	Various	214.000	15,918			L
715347-10-0	PERSPECTA INC		06/01/2018	DISTRIBUTION	10,190.020	181,880			L
G70278-10-9	PETRA DIAMONDS LTD	B	06/28/2018	DIRECT	701,090.000	368,703			U
717081-10-3	PFIZER INC		06/28/2018	Various	2,783.000	99,585			L
718172-10-9	PHILIP MORRIS INTL.		06/28/2018	Various	631.000	52,025			L

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718546-10-4	PHILLIPS 66		06/28/2018	Various	217.000	24,936			L
71943U-10-4	PHYSICIANS REALTY TRUST REIT		05/31/2018	BARCLAYS	130,056.000	1,979,452			L
72348P-10-4	PINNACLE FOODS INC.		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	157.000	10,076			L
723484-10-1	PINNACLE WEST CAPITAL CORP		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	160			L
723787-10-7	PIONEER NA T RES CO COM		06/28/2018	Various	1,315.000	254,069			L
724479-10-0	PITNEY BOWES INC		06/28/2018	Various	228.000	1,982			L
693475-10-5	PNC FINL SVCS GROUP INC		06/28/2018	Various	2,850.000	409,913			L
731068-10-2	POLARIS INDUSTRIES INC		06/28/2018	Various	318.000	34,376			L
693506-10-7	PPG INDUSTRIES INC		05/11/2018	Various	536.000	57,008			L
69351T-10-6	PPL CORP		06/28/2018	Various	797.000	22,769			L
74005P-10-4	PRAXAIR INC.		06/28/2018	Various	4,183.000	653,730			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		05/16/2018	Various	212.000	12,506			L
742718-10-9	PROCTER & GAMBLE CO		06/28/2018	Various	2,754.000	205,508			L
743315-10-3	PROGRESSIVE CORP		06/28/2018	Various	289.000	17,665			L
74340W-10-3	PROLOGIS INC		06/28/2018	Various	336.000	21,890			L
G72899-10-0	PRUDENTIAL CORP	B	06/28/2018	Various	2,448.000	56,485			U
744320-10-2	PRUDENTIAL FINL INC		06/05/2018	Various	38,133.000	3,694,386			L
74460D-10-9	PUBLIC STORAGE		06/28/2018	Various	4,325.000	916,070			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		06/28/2018	Various	1,357.000	69,172			L
745867-10-1	PULTE GROUP INC		06/28/2018	Various	357.000	10,728			L
S50647-22-1	PUMA	B	05/14/2018	DISTRIBUTION	591.670	94,096			U
693656-10-0	PVH CORP		06/05/2018	Various	40.000	6,277			L
S60912-02-9	QAF LTD	B	06/06/2018	BANK OF AMERICA/MERRILL LYNCH	1,565,500.000	1,185,975			U
74733V-10-0	QEP RESOURCES INC		06/28/2018	Various	157.000	1,923			L
74736K-10-1	QORVO INC		05/16/2018	Various	48.000	3,863			L
747525-10-3	QUALCOMM INC		06/05/2018	Various	79,375.000	4,610,619			L
74834L-10-0	QUEST DIAGNOSTICS INC		06/28/2018	Various	14,561.000	1,550,899			L
74915M-10-0	QURATE RETAIL INC QVC GROUP		06/28/2018	Various	3,627.000	78,988			L
SB01C3-S3-9	RANDGOLD RESOURCES LTD	B	06/28/2018	Various	283.000	21,352			U
S59106-09-6	RATIONAL AG	B	06/28/2018	Various	31.000	19,913			U
SB130W-D0-5	RATOS B	B	06/01/2018	Various	464,768.000	1,528,176			U
755111-50-7	RAYTHEON COMPANY		06/28/2018	Various	161.000	33,507			L
756109-10-4	REALTY INCOME CORP		06/15/2018	Various	206.000	10,682			L
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	06/28/2018	Various	300.000	8,296			U
756577-10-2	RED HAT INC.		06/28/2018	Various	189.000	29,014			L
758849-10-3	REGENCY CENTERS CORPORATION		06/28/2018	Various	699.000	40,609			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/06/2018	Various	45.000	13,707			L
7591EP-10-0	REGIONS FINANCIAL CORP		06/28/2018	Various	2,886.000	54,207			L
759351-60-4	REINSURANCE GROUP AMERICA INC		06/28/2018	Various	48.000	7,007			L
J6436W-11-8	RELO GROUP INC	B	06/27/2018	CITIGROUP GLOBAL MARKETS	100.000	2,677			U
S56693-54-2	REPSOL YPF SA EUR1	B	06/18/2018	STOCK DIV.	2,129.380	33,031			U
760759-10-0	REPUBLIC S VCS INC COM		06/28/2018	Various	331.000	22,042			L
761152-10-7	RESMED INC.		06/28/2018	Various	427.000	41,209			L
770323-10-3	ROBERT HALF INTL INC		06/28/2018	Various	1,053.000	64,815			L
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	05/31/2018	Various	47,985.000	10,301,327			U
773903-10-9	ROCKWELL AUTOMATION INC		06/15/2018	Various	102.000	17,718			L
774341-10-1	ROCKWELL COLLINS INC		05/11/2018	Various	75.000	10,010			L
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	05/31/2018	CREDIT SUISSE	54,653.000	2,563,703			U
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	05/31/2018	Various	82,834.000	908,899			U
776696-10-6	ROPER TECHNOLOGIES INC		06/28/2018	Various	229.000	61,079			L
778296-10-3	ROSS STORES, INC.		06/28/2018	Various	752.000	60,197			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		06/28/2018	Various	133.000	14,321			L
D6629K-10-9	RWE AG (NEU) CMN STK	B	06/28/2018	Various	464.000	10,438			U
78409V-10-4	S&P GLOBAL INC		06/28/2018	Various	151.000	29,892			L
A7511S-10-4	S&T AG	B	06/28/2018	Various	291.000	7,205			U
78667J-10-8	SAGE THERAPEUTICS INC		06/06/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	2,153			L
G77732-17-3	SAINSBURY(J) ORD GBP0.25	B	06/28/2018	Various	2,791.000	11,708			U
79466L-30-2	SALESFORCE.COM INC		05/16/2018	Various	264.000	33,466			L
J68467-10-9	SANTEN PHARMACEUTICAL CO	B	06/28/2018	Various	400.000	6,918			U
D66992-10-4	SAP AG	B	06/28/2018	Various	602.000	69,049			U
S67769-07-5	SAPPORO HOLDINGS	B	06/28/2018	Various	65,500.000	1,687,944			U
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		06/28/2018	Various	95.000	15,291			L

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S63094-66-8	SBI HOLDINGS INC	B	06/28/2018	Various	200.000	5,190			U
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		06/28/2018	Various	124.000	4,676			L
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	201,479.000	637,237			U
SBZ1DN-L4-1	SCHAEFFLER AG	B	06/28/2018	Various	1,037.000	13,841			U
806407-10-2	SCHEIN HENRY INC		06/28/2018	Various	135.000	10,009			L
806857-10-8	SCHLUMBERGER LTD		06/05/2018	Various	836.000	58,090			L
S68584-74-7	SCSK CORP	B	06/28/2018	Various	200.000	9,493			U
G7945M-10-7	SEAGATE TECHNOLOGY		06/28/2018	Various	137.000	7,866			L
81211K-10-0	SEALED AIR CORP		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	279.000	12,195			L
S66165-08-5	SEIKO EPSON CORP	B	06/28/2018	Various	500.000	8,764			U
816851-10-9	SEMPRA ENERGY		06/28/2018	Various	210.000	23,119			L
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC		06/28/2018	Various	4,049.000	201,113			L
81762P-10-2	SERVICENOW INC		06/05/2018	Various	66.000	11,469			L
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	06/28/2018	Various	13,100.000	581,154			U
824348-10-6	SHERWIN WILLIAMS CO		06/05/2018	Various	2,868.000	1,087,704			L
S68043-47-0	SHIKOKU ELECTRIC POWER INC	B	06/28/2018	Various	300.000	4,090			U
S68043-69-4	SHIMADZU CORP	B	06/28/2018	Various	300.000	8,959			U
S68040-35-1	SHIMAMURA CO LTD JPY50	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	2,500.000	255,879			U
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	06/28/2018	Various	200.000	18,097			U
S68046-82-0	SHIONOGI & CO	B	06/28/2018	Various	35,700.000	1,861,805			U
J74358-14-4	SHISEIDO CO. LTD.	B	06/28/2018	Various	164.000	12,941			U
S68053-28-9	SHIZUOKA BANK LTD	B	06/28/2018	Various	1,000.000	9,135			U
S68054-69-1	SHOWA DENKO	B	06/27/2018	CITIGROUP GLOBAL MARKETS	40.000	1,784			U
BASOSV-AB-3	SIGMUND INVEST S.A.	B	05/17/2018	DIRECT	309,334,130.000	24,763,202			U
82669G-10-4	SIGNATURE BK NEW YORK NY		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	63.000	8,122			L
828806-10-9	SIMON PPTY GROUP INC		06/28/2018	Various	597.000	95,980			L
82968B-10-3	SIRIUS XM HOLDINGS INC		06/28/2018	Various	6,709.000	42,584			L
S52607-68-6	SIXT	B	06/28/2018	Various	38.000	4,322			U
D6T540-12-2	SIXT LEASING	B	06/28/2018	Various	426.000	8,750			U
J75606-10-3	SKY PERFECT JSAT HOLDINGS	B	06/28/2018	Various	2,200.000	10,453			U
83088M-10-2	SKYWORKS SOLUTIONS INC		05/11/2018	Various	72.000	6,630			L
78454L-10-0	SM ENERGY CO		06/28/2018	Various	68.000	1,790			L
S68569-95-3	SMARTONE TELECOMMUNICATIONS HOLDIN	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	2,593,000.000	2,895,549			U
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	06/28/2018	Various	1,537.000	28,332			U
831865-20-9	SMITH (A.O.)		04/30/2018	CITIGROUP GLOBAL MARKETS	83.000	5,092			L
832696-40-5	SMUCKER J M CO COM NEW		06/28/2018	Various	414.000	47,166			L
833034-10-1	SNAP ON IN C COM		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	213.000	30,908			L
J75963-10-8	SOFTBANK GROUP CORP	B	06/28/2018	Various	200.000	14,452			U
J76379-10-6	SONY CORP NPV	B	06/28/2018	Various	400.000	20,194			U
842587-10-7	SOUTHERN CO		06/28/2018	Various	891.000	39,988			L
844741-10-8	SOUTHWEST AIRLINES CO		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	160.000	8,144			L
845467-10-9	SOUTHWESTERN ENERGY CO		06/28/2018	Various	342.000	1,837			L
847215-10-0	SPARTANNASH ORD		05/31/2018	BARCLAYS	60,877.000	1,507,315			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		06/28/2018	Various	102.000	8,480			L
848637-10-4	SPLUNK INC		05/11/2018	Various	49.000	5,352			L
85207U-10-5	SPRINT CORPORATION		06/28/2018	Various	203.000	1,100			L
85208M-10-2	SPROUTS FARMERS MARKET INC		06/28/2018	Various	56.000	1,248			L
852234-10-3	SQUARE INC CLASS A		05/16/2018	Various	99.000	5,106			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		05/01/2018	BANK OF AMERICA/MERRILL LYNCH	666.000	33,293			L
G8842P-10-2	SSE PLC	B	06/28/2018	Various	3,011.000	53,735			U
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	06/28/2018	Various	119,418.000	1,196,728			U
854502-10-1	STANLEY BLACK & DECKER INC		06/28/2018	Various	3,409.000	478,221			L
855244-10-9	STARBUCKS CORP		06/05/2018	Various	43,526.000	2,466,942			L
857477-10-3	STATE STREET CORPORATION		06/05/2018	Various	3,629.000	351,373			L
858119-10-0	STEEL DYNAMICS INC		06/05/2018	Various	1,001.000	45,107			L
D8171G-20-5	STRATEC BIOMEDICAL AG	B	06/28/2018	Various	82.000	6,357			U
863667-10-1	STRYKER CORP		06/28/2018	Various	241.000	41,009			L
S57844-62-3	SUEDZUCKER AG NPV	B	05/31/2018	Various	79,533.000	1,423,684			U
J77153-12-0	SUMITOMO CHEMICAL CO	B	06/27/2018	CITIGROUP GLOBAL MARKETS	1,000.000	5,733			U
J77282-11-9	SUMITOMO CORP NPV	B	06/28/2018	Various	1,100.000	18,121			U
S68588-49-0	SUMITOMO METAL MINING LTD	B	06/28/2018	Various	300.000	11,450			U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	06/28/2018	Various	900.000	35,089			U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
S68585-48-8	SUMITOMO OSAKA CEMENT LTD	B	06/27/2018	CITIGROUP GLOBAL MARKETS	1,000.000	4,623			U
J77841-11-2	SUMITOMO REALTY & JPY50	B	06/27/2018	CITIGROUP GLOBAL MARKETS	446.000	17,079			U
866674-10-4	SUN COMMUNITIES		04/30/2018	CITIGROUP GLOBAL MARKETS	63.000	5,913			L
SB3NB1-P2-8	SUNCOR ENERGY INC	B	05/31/2018	CREDIT SUISSE	5,841.000	232,523			U
J78186-10-3	SUNTORY BEVERAGE & FOOD LTD	B	06/28/2018	Various	300.000	12,776			U
867914-10-3	SUNTRUST B KS INC COM		06/28/2018	Various	404.000	27,555			L
S68643-29-5	SURUGA BANK LTD	B	06/28/2018	Various	400.000	3,540			U
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	06/28/2018	Various	300.000	16,618			U
78486Q-10-1	SVB FINANCIAL GROUP		06/15/2018	Various	26.000	8,071			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	B	06/25/2018	CREDIT SUISSE	330,597.000	3,593,632			U
871503-10-8	SYMANTEC CORP.		05/11/2018	Various	251.000	6,382			L
SB1JB4-K8-5	SYMRISE AG	B	06/28/2018	Various	315.000	27,341			U
87165B-10-3	SYNCHRONY FINANCIAL		06/06/2018	Various	340.000	11,463			L
871607-10-7	SYNOPSYS INC		06/28/2018	Various	95.000	8,090			L
87161C-50-1	SYNOVUS FINANCIAL CORP		04/30/2018	CITIGROUP GLOBAL MARKETS	165.000	8,625			L
871829-10-7	SYSCO CORP		06/05/2018	Various	13,433.000	873,083			L
S68838-07-7	SYSMEX CORP	B	06/27/2018	CITIGROUP GLOBAL MARKETS	100.000	9,701			U
74144T-10-8	T. ROWE PRICE GROUP		06/28/2018	Various	135.000	15,628			L
S57356-31-3	TAG IMMOBILIEN AG	B	06/28/2018	Various	1,550.000	33,711			U
S66602-04-6	TAIHEIYO CEMENT CORP	B	06/28/2018	Various	200.000	6,748			U
S68701-00-2	TAISEI CORP	B	06/27/2018	CITIGROUP GLOBAL MARKETS	100.000	5,469			U
S68705-64-9	TAIYO YUDEN LTD	B	06/27/2018	CITIGROUP GLOBAL MARKETS	100.000	2,735			U
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	06/28/2018	Various	400.000	16,242			U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		06/28/2018	Various	105.000	11,149			L
876030-10-7	TAPESTRY INC		06/05/2018	Various	25,269.000	1,105,465			L
87612G-10-1	TARGA RES CORP		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	185.000	9,024			L
87612E-10-6	TARGET CORP		06/28/2018	Various	7,544.000	549,679			L
87236Y-10-8	TD AMERITRADE HOLDING CORP		06/05/2018	Various	149.000	8,979			L
H84989-10-4	TE CONNECTIVITY LTD		06/28/2018	Various	285.000	26,474			L
G87110-10-5	TECHNIPFMC PLC	D	05/11/2018	Various	207.000	6,774			L
879360-10-5	TELEDYNE TECHNOLOGIES INC		04/30/2018	CITIGROUP GLOBAL MARKETS	21.000	3,929			L
880349-10-5	TENNECO AUTOMOTIVE INC.		05/31/2018	BARCLAYS	30,489.000	1,347,004			L
88160R-10-1	TESLA INC		06/06/2018	Various	1,505.000	429,467			L
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	05/31/2018	BARCLAYS	4,338.000	93,267			L
882508-10-4	TEXAS INST RS INC COM		06/28/2018	Various	438.000	46,377			L
883203-10-1	TEXTRON IN C COM		06/28/2018	Various	1,220.000	75,998			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/28/2018	Various	201.000	42,465			L
D83980-11-9	THYSSENKRUPP AG NPV	B	06/28/2018	Various	603.000	14,574			U
886547-10-8	TIFFANY + CO NEW COM		06/05/2018	Various	96.000	10,950			L
887317-30-3	TIME WARNER INC		06/05/2018	Various	16,216.000	1,526,657			L
872540-10-9	TJX COMPANIES INC		06/28/2018	Various	5,368.000	478,726			L
872590-10-4	T-MOBILE US INC		06/28/2018	Various	470.000	27,122			L
J86298-10-6	TOKIO MARINE HOLDINGS	B	06/28/2018	Various	400.000	19,421			U
S66797-94-5	TOKYO CENTURY CORP	B	06/28/2018	Various	200.000	11,445			U
889478-10-3	TOLL BROTHERS INC		06/28/2018	Various	106.000	4,086			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		05/31/2018	BARCLAYS	80,949.000	2,355,616			L
891027-10-4	TORCHMARK INC COM		06/28/2018	CITIGROUP GLOBAL MARKETS	26.000	2,142			L
S28972-22-2	TORONTO-DOMINION COM NPV	B	05/31/2018	CREDIT SUISSE	8,966.000	523,224			U
SB15C5-57-0	TOTAL SA EUR 2.5	B	05/31/2018	Various	14,043.000	853,224			U
891906-10-9	TOTAL SYSTEM SERVICES INC		06/28/2018	Various	75.000	6,318			L
J92676-11-3	TOYOTA MOTOR	B	05/22/2018	Various	1,000.000	66,066			U
892356-10-6	TRACTOR SUPPLY CO		05/31/2018	BARCLAYS	4,322.000	321,168			L
893641-10-0	TRANSDIGM GROUP INC		06/15/2018	Various	25.000	8,254			L
89400J-10-7	TRANSUNION ORD		05/11/2018	Various	102.000	6,822			L
89417E-10-9	TRAVELERS COS INC		06/28/2018	Various	11,915.000	1,531,616			L
896239-10-0	TRIMBLE NAVIGATION		04/30/2018	CITIGROUP GLOBAL MARKETS	120.000	4,152			L
Q9235V-10-1	TRONOX LTD CLASS A		06/28/2018	Various	50.000	965			L
S01500-80-0	TULLOW OIL PLC	B	06/28/2018	Various	2,989.000	9,742			U
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		06/05/2018	Various	567.000	21,402			L
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		06/05/2018	Various	29,733.000	1,134,678			L
90184L-10-2	TWITTER INC		06/15/2018	Various	4,286.000	148,113			L
902252-10-5	TYLER TECHNOLOGIES		04/30/2018	CITIGROUP GLOBAL MARKETS	18.000	3,941			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
902494-10-3	TYSON FOODS INC CLASS A		06/28/2018	Various	12,184.000	822,539			L
902681-10-5	U G I CORP.		04/30/2018	CITIGROUP GLOBAL MARKETS	168.000	8,130			L
902653-10-4	UDR INC		06/28/2018	Various	1,411.000	51,110			L
90384S-30-3	ULTA BEAUTY INC		06/05/2018	Various	24.000	6,008			L
SBYMXP-S7-5	UNICREDIT	B	05/31/2018	CREDIT SUISSE	63,217.000	1,042,993			U
SB12T3-J1-2	UNILEVER NV CVA NLG0.16	B	05/31/2018	JPMORGAN CHASE & CO.	52,773.000	2,940,876			U
907818-10-8	UNION PACIFIC CORP		06/28/2018	Various	3,610.000	513,977			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/05/2018	Various	16,717.000	1,940,022			L
911363-10-9	UNITED RENTALS INC		06/28/2018	Various	303.000	50,025			L
913017-10-9	UNITED TECHNOLOGIES CORP		06/05/2018	Various	3,268.000	407,191			L
91307C-10-2	UNITED THERAPEUTICS CORP		06/28/2018	Various	38.000	4,185			L
91324P-10-2	UNITEDHEALTH GROUP INC		06/28/2018	Various	431.000	101,823			L
913456-10-9	UNIVERSAL CORP VA		05/31/2018	BARCLAYS	48,957.000	3,238,506			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/28/2018	Various	348.000	40,083			L
SB2PNJ-P5-5	UNIZO HOLDINGS LTD	B	06/28/2018	Various	62,700.000	1,257,813			U
91529Y-10-6	UNUM GROUP		06/28/2018	Various	1,049.000	40,860			L
902973-30-4	US BANCORP		06/28/2018	Various	199,611.000	9,980,190			L
912008-10-9	US FOODS HOLDING CORP		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	290.000	10,858			L
91913Y-10-0	VALERO ENERGY CORP		06/28/2018	Various	181.000	20,391			L
G9319H-10-2	VALIDUS HOLDINGS LTD		06/26/2018	CITIGROUP GLOBAL MARKETS	2.000	136			L
92220P-10-5	VARIAN MEDICAL SYST		06/28/2018	Various	23.000	2,651			L
92240M-10-8	VECTOR GROUP LTD		05/31/2018	BARCLAYS	189,649.000	3,679,191			L
G9328D-10-0	VEDANTA RESOURCES	B	06/28/2018	Various	1,031.000	8,913			U
922475-10-8	VEEVA SYSTEMS INC CLASS A		04/30/2018	CITIGROUP GLOBAL MARKETS	24.000	1,683			L
92276F-10-0	VENTAS INC		06/05/2018	Various	244.000	12,943			L
92339V-10-0	VEREIT INC		06/28/2018	Various	5,554.000	37,947			L
92343E-10-2	VERISIGN INC.		04/30/2018	CITIGROUP GLOBAL MARKETS	42.000	4,932			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		05/16/2018	Various	116.000	12,251			L
92343V-10-4	VERIZON COMMUNICATIONS		06/28/2018	Various	3,935.000	191,736			L
92532F-10-0	VERTEX PHARMACEUTICALS		06/15/2018	Various	139.000	21,370			L
918204-10-8	VF CORP		06/28/2018	Various	201.000	16,120			L
92553P-20-1	VIACOM INC NEW CL B		05/11/2018	Various	166.000	5,006			L
92826C-83-9	VISA INC		06/28/2018	Various	782.000	101,714			L
928563-40-2	VM WARE INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	239.000	28,649			L
SBBJPF-Y1-4	VONOVIA SE	B	06/28/2018	Various	759.000	35,624			U
929042-10-9	VORNADO RLTY TR		06/15/2018	Various	301.000	20,859			L
929089-10-0	VOYA FINANCIAL INC		06/28/2018	CITIGROUP GLOBAL MARKETS	657.000	34,295			L
SB04ZL-Y1-5	VTG AG	B	06/28/2018	Various	67.000	3,841			U
929160-10-9	VULCAN MAT LS CO COM		05/16/2018	Various	74.000	8,911			L
92936U-10-9	W. P. CAREY REIT INC		04/30/2018	CITIGROUP GLOBAL MARKETS	119.000	7,598			L
92927K-10-2	WABCO HOLDINGS INC		04/03/2018	BANK OF AMERICA/MERRILL LYNCH	25.000	3,270			L
931427-10-8	WALGREENS BOOTS ALLIANCE		06/15/2018	Various	1,684.000	109,996			L
931142-10-3	WALMART INC		06/28/2018	Various	863.000	73,894			L
94106B-10-1	WASTE CONNECTIONS INC	A	06/28/2018	Various	1,312.000	98,620			L
94106L-10-9	WASTE MGMT INC DEL		06/28/2018	Various	4,476.000	370,066			L
941848-10-3	WATERS CORPORATION		06/05/2018	BANK OF AMERICA/MERRILL LYNCH	53.000	10,332			L
92939U-10-6	WEC ENERGY GROUP INC		05/31/2018	Various	13,470.000	849,994			L
949746-10-1	WELLS FARGO CO		06/28/2018	Various	2,464.000	131,374			L
S69488-36-9	WESFARMERS	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	7,225.000	249,067			U
958102-10-5	WESTERN DIGITAL CORP.		05/16/2018	Various	122.000	9,701			L
959802-10-9	WESTERN UN CO COM		06/28/2018	Various	215.000	4,183			L
96145D-10-5	WESTROCK		06/28/2018	Various	431.000	25,885			L
962166-10-4	WEYERHAEUSER CO		05/16/2018	Various	475.000	17,357			L
963320-10-6	WHIRLPOOL CORP COM		06/28/2018	Various	127.000	19,222			L
96812T-10-2	WILDHORSE RESOURCE DEVELOPMENT COR		05/14/2018	STOCK DIVIDEND LPS	15,423.000	424,133			L
969457-10-0	WILLIAMS COS INC		06/15/2018	Various	930.000	24,158			L
G96629-10-3	WILLIS TOWERS WATSON PLC		06/05/2018	Various	274.000	41,950			L
S69812-39-4	WOOLWORTHS GROUP LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	51,104.000	1,100,487			U
98138H-10-1	WORKDAY INC.		06/28/2018	Various	114.000	14,678			L
981558-10-9	WORLDPAY INC CLASS A		06/28/2018	Various	741.000	59,336			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		04/30/2018	CITIGROUP GLOBAL MARKETS	43.000	4,911			L
983134-10-7	WYNN RESOR TS LTD COM		06/26/2018	Various	63.000	11,578			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
98389B-10-0	XCEL ENERGY INC		06/28/2018	Various	26,724.000	1,216,274			L
984121-60-8	XEROX CORP		06/28/2018	CITIGROUP GLOBAL MARKETS	1,210.000	32,910			L
983919-10-1	XILINX INC COM		05/16/2018	Various	127.000	8,525			L
G98294-10-4	XL GROUP LTD	D	05/16/2018	Various	103.000	5,689			L
983793-10-0	XPO LOGISTICS INC		05/11/2018	Various	47.000	4,813			L
98419M-10-0	XYLEM		06/28/2018	Various	71.000	4,899			L
S69864-27-0	YOKOGAWA ELECTRIC CORP	B	06/28/2018	Various	500.000	8,821			U
988498-10-1	YUM! BRANDS INC		06/28/2018	Various	796.000	65,675			L
D98423-10-2	ZALANDO	B	06/28/2018	Various	132.000	7,293			U
98919V-10-5	ZAYO GROUP HOLDINGS INC		06/15/2018	Various	79,636.000	2,786,830			L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		05/11/2018	Various	86.000	9,978			L
989701-10-7	ZIONS BANCORP		04/30/2018	CITIGROUP GLOBAL MARKETS	84.000	4,599			L
98978V-10-3	ZOETIS INC		06/28/2018	Various	868.000	72,216			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						370,115,735	XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	06/01/2018	STOCK DIV.	23,217.090	466,015			U
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	06/01/2018	STOCK DIV.	70,740.260	1,213,397			U
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	06/25/2018	Various	1,302,592.000	85,638,986			L
464287-20-0	ISHARES CORE S&P 500 ETF		06/25/2018	Various	187,912.000	50,551,648			L
464286-50-9	ISHARES MSCI CANADA ETF	C	06/25/2018	Various	745,809.000	20,931,440			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	06/28/2018	Various	9,646.000	604,664			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		06/25/2018	Various	217,831.000	32,439,691			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/25/2018	Various	199,513.000	30,904,574			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/22/2018	BANK OF AMERICA/MERRILL LYNCH	82,177.000	21,965,939			L
9299999. Subtotal - Common Stocks - Mutual Funds						244,716,354	XXX		XXX
9799997. Total - Common Stocks - Part 3						614,832,089	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						614,832,089	XXX		XXX
9899999. Total - Preferred and Common Stocks						615,133,470	XXX		XXX
9999999 - Totals						8,011,241,142	XXX	10,166,774	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 246

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		04/01/2018	SCHEDULED REDEMPTION		51	51	52	51						51					06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2018	SCHEDULED REDEMPTION		9,313	9,313	9,512	9,322		(9)		(9)		9,313				114	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		06/01/2018	SCHEDULED REDEMPTION		16,183	16,183	17,212	17,012		(829)		(829)		16,183				291	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		06/01/2018	SCHEDULED REDEMPTION		9,110	9,110	9,747	9,237		(127)		(127)		9,110				214	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2018	SCHEDULED REDEMPTION		33,546	33,546	35,996	35,585		(2,039)		(2,039)		33,546				790	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2018	SCHEDULED REDEMPTION		3,169	3,169	3,370	3,341		(172)		(172)		3,169				60	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2018	SCHEDULED REDEMPTION		11,259	11,259	11,971	11,821		(562)		(562)		11,259				214	01/20/2026	1
912810-SA-7	TREASURY BOND		04/26/2018	Various		135,887,695	140,000,000	135,940,625							135,940,625		(52,930)	(52,930)	788,950	02/15/2048	1
912828-3S-7	TREASURY NOTE		04/17/2018	Various		14,918,945	15,000,000	14,936,133			3,687		3,687		14,939,820		(20,875)	(20,875)	55,525	01/31/2020	1
912828-3U-2	TREASURY NOTE		04/18/2018	Various		110,304,063	112,000,000	110,638,203			42,570		42,570		110,680,773		(376,711)	(376,711)	569,606	01/31/2023	1
912828-3W-8	TREASURY NOTE		06/25/2018	Various		69,818,500	71,000,000	70,052,006			8,817		8,817		70,060,823		(242,323)	(242,323)	464,006	02/15/2028	1
912828-3X-6	TREASURY NOTE		05/15/2018	Various		265,405,908	267,750,000	266,525,566			64,951		64,951		266,590,518		(1,184,610)	(1,184,610)	1,112,522	02/15/2021	1
912828-3Y-4	TREASURY NOTE		05/29/2018	Various		132,588,164	133,000,000	132,994,883			283		283		132,995,166		(407,002)	(407,002)	458,743	02/29/2020	1
912828-3Z-1	TREASURY NOTE		05/29/2018	Various		90,357,172	90,800,000	90,484,641			5,812		5,812		90,490,453		(133,281)	(133,281)	398,795	02/28/2025	1
912828-4B-3	TREASURY NOTE		04/05/2018	BANK OF AMERICA/MERRILL LYNCH		188,644,627	188,999,000	188,688,924			3,841		3,841		188,692,765		(48,138)	(48,138)	268,348	03/15/2021	1
912828-4C-1	TREASURY NOTE		05/29/2018	Various		35,842,148	36,000,000	35,852,617			6,068		6,068		35,858,685		(16,537)	(16,537)	119,631	03/31/2020	1
912828-4D-9	TREASURY NOTE		06/08/2018	Various		63,031,250	64,000,000	63,129,219			14,671		14,671		63,143,890		(112,640)	(112,640)	249,454	03/31/2023	1
912828-4F-4	TREASURY NOTE		06/25/2018	Various		36,031,258	37,000,000	36,331,680			6,036		6,036		36,337,716		(306,458)	(306,458)	132,670	03/31/2025	1
912828-4G-2	TREASURY NOTE		06/25/2018	Various		88,659,258	89,500,000	88,841,328			14,268		14,268		88,855,597		(196,339)	(196,339)	233,379	04/15/2021	1
912828-4J-6	TREASURY NOTE		06/25/2018	Various		159,481,875	160,000,000	159,613,281			15,412		15,412		159,628,694		(146,819)	(146,819)	339,212	04/30/2020	1
912828-4L-1	TREASURY NOTE		06/25/2018	Various		75,794,688	76,000,000	75,807,578			4,230		4,230		75,811,809		(17,121)	(17,121)	262,147	04/30/2023	1
912828-4M-9	TREASURY NOTE		06/25/2018	Various		46,440,359	46,600,000	46,485,023			1,299		1,299		46,486,322		(45,963)	(45,963)	136,156	04/30/2025	1
912828-4P-2	TREASURY NOTE		06/22/2018	Various		26,956,641	27,000,000	27,069,375			(1,148)		(1,148)		27,068,227		(111,587)	(111,587)	66,838	05/15/2021	1
912828-4R-8	TREASURY NOTE		06/26/2018	BARCLAYS		85,175,977	85,000,000	85,142,773			(358)		(358)		85,142,415		33,562	33,562	180,277	05/31/2025	1
912828-4S-6	TREASURY NOTE		06/22/2018	BARCLAYS		84,936,914	85,000,000	84,960,156			103		103		84,960,259		(23,345)	(23,345)	159,665	05/31/2023	1
912828-N3-0	TREASURY NOTE		04/16/2018	BANK OF AMERICA/MERRILL LYNCH		21,221,543	21,750,000	21,327,744			15,286		15,286		21,343,030		(121,487)	(121,487)	136,613	12/31/2022	1
912828-W6-3	TREASURY NOTE		04/13/2018	BARCLAYS		16,364,617	16,600,000	16,672,930	16,655,001		(7,174)		(7,174)		16,647,827		(283,209)	(283,209)	159,065	03/15/2020	1
912828-4A-5	WI TREASURY NOTE		06/25/2018	Various		131,571,070	132,400,000	132,409,453			(823)		(823)		132,408,630		(837,560)	(837,560)	579,754	02/28/2023	1
49549C-AA-6	KING INTL LEASING LLC		04/18/2018	Various		2,169,248	2,169,126	2,169,126	2,169,126						2,169,126		122	122	29,608	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING		04/18/2018	THE ALLSTATE CORPORATION		7,556,862	7,432,209	7,432,209	7,432,209						7,432,209		124,653	124,653	119,599	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING		04/10/2018	SCHEDULED REDEMPTION		62,956	62,956	62,956	62,956						62,956				1,932	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2018	SCHEDULED REDEMPTION		107,315	107,315	107,315	107,315						107,315				1,468	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		04/18/2018	THE ALLSTATE CORPORATION		3,915,282	3,865,166	3,865,166	3,865,166						3,865,166		50,116	50,116	47,117	06/07/2022	1FE
89609G-AB-8	TRICAHUE LEASING LLC		04/18/2018	THE ALLSTATE CORPORATION		3,133,908	3,070,472	3,070,472	3,070,472						3,070,472		63,436	63,436	45,345	02/26/2022	1FE
0599999. Subtotal - Bonds - U.S. Governments						1,896,460,874	1,912,188,876	1,900,699,244	33,448,614		194,094		194,094		1,900,873,918		(4,413,043)	(4,413,043)	7,118,109	XXX	XXX
105756-BY-5	BRAZIL FEDERATIVE REPUBLIC OF (GOV	D	06/12/2018	Various		3,565,500	4,200,000	4,214,784			(79)		(79)		4,214,705		(649,205)	(649,205)	190,125	02/21/2047	3FE
87164K-AG-9	SYNGENTA FINANCE NV	D	04/24/2018	CITIGROUP GLOBAL MARKETS		3,471,615	3,500,000	3,500,000							3,500,000		(28,385)	(28,385)	951	04/24/2025	2FE
87164K-AC-8	SYNGENTA FINANCE NV	D	04/18/2018	Various		4,560,920	4,550,000	4,550,000							4,550,000		10,920	10,920		04/24/2028	2Z
87164K-AJ-3	SYNGENTA FINANCE NV	D	04/18/2018	Various		5,507,108	5,526,000	5,526,000							5,526,000		(18,892)	(18,892)		04/24/2048	1Z
87164K-AH-7	SYNGENTA FINANCE NV	D	04/19/2018	UNION BANK OF SWITZERLAND		8,508,670	8,500,000	8,500,000							8,500,000		8,670	8,670		04/24/2023	2FE
1099999. Subtotal - Bonds - All Other Governments						25,613,813	26,276,000	26,290,784			(79)		(79)		26,290,705		(676,892)	(676,892)	191,076	XXX	XXX
005158-WZ-9	ADA & CANYON CNTYS IDAHO JT SC		06/27/2018	UMB BANK		1,193,560	1,000,000	1,182,830			(679)		(679)		1,182,151		11,409	11,409	2,083	09/15/2034	1FE
005158-XA-3	ADA & CANYON CNTYS IDAHO JT SC		06/27/2018	UMB BANK		297,650	250,000	294,775			(166)		(166)		294,609		3,041	3,041	521	09/15/2035	1FE
054375-SZ-4	AVONDALE MICH SCH DIST		06/01/2018	UMB BANK		168,936	150,000	169,782	166,967		(1,420)		(1,420)		165,547		3,389	3,389	4,458	11/01/2022	1FE
079203-EV-3	BELLEVUE MICH CMNTY SCHS		05/01/2018	UMB BANK		310,192	275,000	325,427	316,531		(2,506)		(2,506)		314,025		(3,833)	(3,833)	6,951	05/01/2023	1FE
098419-MA-9	BONNEVILLE & BINGHAM CNTYS IDA		06/13/2018	UMB BANK		119,791	100,000	117,785			(66)		(66)		117,719		2,072	2,072	208	09/15/2033	1FE
098419-MB-7	BONNEVILLE & BINGHAM CNTYS IDA		06/27/2018	UMB BANK		298,593	250,000	293,298			(308)		(308)		292,990		5,603	5,603	1,007	09/15/2034	1FE
13063C-UD-0	CALIFORNIA ST		06/26/2018	UMB BANK		1,181,550	1,045,000	1,244,459	1,180,651		(12,206)		(12,206)		1,168,445		13,105	13,105	44,235	08/01/2022	1FE
13063D-CP-1	CALIFORNIA ST		04/24/2018	GOLDMAN, SACHS & CO.		16,853,515	14,160,000	17,717,417	17,609,465		(114,398)		(114,398)		17,495,068		(641,552)	(641,552)	344,167	11/01/2026	1FE
13063D-FH-6	CALIFORNIA ST		05/17/2018	UMB BANK		578,815	500,000	575,225			(2,354)		(2,354)		572,871		5,944	5,944	4,583	10/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
13063C-4N-7	CALIFORNIA ST FOR PREVIOUS ISS		06/29/2018	UMB BANK		210,898	175,000	221,799	216,681		(2,265)		(2,265)		214,415		(3,518)	(3,518)	8,069	08/01/2026	1FE
13063C-5Q-9	CALIFORNIA ST FOR PREVIOUS ISS		05/08/2018	UMB BANK		444,972	395,000	457,995	449,055		(3,929)		(3,929)		445,126		(154)	(154)	15,070	08/01/2022	1FE
13063C-5R-7	CALIFORNIA ST FOR PREVIOUS ISS		05/16/2018	UMB BANK		2,208,890	1,920,000	2,247,072	2,208,584		(17,482)		(17,482)		2,191,102		17,788	17,788	74,308	08/01/2023	1FE
13063C-5U-0	CALIFORNIA ST FOR PREVIOUS ISS		05/30/2018	UMB BANK		1,302,490	1,100,000	1,302,158	1,284,723		(9,261)		(9,261)		1,275,462		27,028	27,028	45,833	08/01/2025	1FE
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR		04/01/2018	CALLED @ 100.000		160,000	160,000	146,848	158,066		372		372		158,438		1,562	1,562	4,400	04/01/2019	1FE
161681-SG-7	CHASKA MINN INDPT SCH DIST NO		05/16/2018	UMB BANK		105,326	100,000	106,358			(741)		(741)		105,617		(291)	(291)	1,486	02/01/2020	1FE
161681-SQ-5	CHASKA MINN INDPT SCH DIST NO		06/12/2018	UMB BANK		518,890	500,000	522,325			(3,425)		(3,425)		518,900		(10)	(10)	7,389	02/01/2020	1FE
163597-HV-2	CHEMEKETA ORE CMNTY COLLEGE DI		06/15/2018	UMB BANK		112,163	100,000	121,976	115,449		(1,573)		(1,573)		113,877		(1,714)	(1,714)	2,556	06/15/2022	1FE
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		06/15/2018	MATURED		7,005,000	7,005,000	3,496,659	6,857,832		147,168		147,168		7,005,000					06/15/2018	1FE
179270-GB-3	CLACKAMAS CNTY ORE SCH DIST NO		06/25/2018	UMB BANK		273,602	250,000	286,595	281,697		(4,393)		(4,393)		277,305		(3,703)	(3,703)	6,653	06/15/2021	1FE
182252-US-3	CLARKSTON MICH CMNTY SCHS		06/07/2018	UMB BANK		139,559	120,000	144,504	139,896		(1,105)		(1,105)		138,791		768	768	3,667	05/01/2025	1FE
250325-SB-4	DESCHUTES CNTY OR ADMIN SCH DIST #1 SER		06/15/2018	MATURED		6,750,000	6,750,000	7,544,273	6,827,224		(77,224)		(77,224)		6,750,000				135,000	06/15/2018	1FE
250325-RU-3	DESCHUTES CNTY OR ADMIN SCH DIST #1-REF		06/15/2018	MATURED		3,485,000	3,485,000	4,016,706	3,532,069		(47,069)		(47,069)		3,485,000				69,700	06/15/2018	1FE
250325-SX-6	DESCHUTES CNTY ORE ADMINISTRAT		06/15/2018	UMB BANK		235,014	200,000	247,458	245,557		(2,682)		(2,682)		242,874		(7,860)	(7,860)	5,111	06/15/2025	1FE
266381-JK-9	DURAND MICH AREA SCHS		06/04/2018	UMB BANK		211,657	200,000	233,250	215,270		(2,647)		(2,647)		212,623		(966)	(966)	5,778	05/01/2020	1FE
349545-2N-2	FORT ZUMWALT MO SCH DIST		05/11/2018	PIPER JAFFRAY INC.		108,924	100,000	107,530			(15)		(15)		107,515		1,409	1,409	78	03/01/2033	1FE
349545-2Q-5	FORT ZUMWALT MO SCH DIST		05/09/2018	UMB BANK		108,063	100,000	106,493			(5)		(5)		106,488		1,575	1,575	33	03/01/2035	1FE
373384-6A-9	GEORGIA STATE OF		05/03/2018	UMB BANK		226,926	200,000	228,548			(1,275)		(1,275)		227,273		(347)	(347)	3,500	01/01/2023	1FE
387460-PB-8	GRANITE SCH DIST UTAH SALT LAK		06/15/2018	UMB BANK		1,059,813	900,000	1,090,161	1,089,367		(11,130)		(11,130)		1,078,237		(18,424)	(18,424)	22,500	06/01/2025	1FE
394514-HA-4	GREENE CNTY MO REORG SCH DIST		05/22/2018	UMB BANK		324,657	300,000	322,431			(152)		(152)		322,279		2,378	2,378	822	03/01/2032	1FE
419792-MG-8	HAWAII ST		04/23/2018	JPMORGAN CHASE & CO.		3,558,610	3,025,000	3,866,374	3,759,312		(28,185)		(28,185)		3,731,127		(172,517)	(172,517)	85,708	10/01/2025	1FE
419792-VV-5	HAWAII ST		04/24/2018	BANK OF AMERICA/MERRILL LYNCH		226,138	200,000	228,062			(1,099)		(1,099)		226,963		(825)	(825)	2,000	01/01/2023	1FE
421722-T7-4	HAZELWOOD MO SCH DIST FORMERLY		05/08/2018	D.A. DAVIDSON & CO.		4,464,234	4,050,000	4,577,837	4,569,484		(20,845)		(20,845)		4,548,639		(84,405)	(84,405)	81,450	03/01/2028	1FE
444240-SR-7	HUDSONVILLE MICH PUB SCHS		04/30/2018	UMB BANK		436,531	420,000	439,874			(1,243)		(1,243)		438,632		(2,100)	(2,100)	2,287	05/01/2020	1FE
467486-VK-9	JACKSON CNTY MO REORG SCH DIST		04/17/2018	UMB BANK		487,936	445,000	519,440	504,112		(2,583)		(2,583)		501,529		(13,593)	(13,593)	10,982	03/01/2024	1FE
495224-3L-9	KING CNTY WASH SCH DIST NO 411		06/21/2018	UMB BANK		738,763	615,000	772,791	767,255		(7,591)		(7,591)		759,664		(20,901)	(20,901)	25,796	12/01/2026	1FE
495260-H2-0	KING CNTY WASH SCH DIST NO 414		06/28/2018	UMB BANK		287,038	240,000	291,146	290,889		(2,596)		(2,596)		288,292		(1,255)	(1,255)	6,633	12/01/2026	1FE
495260-H3-8	KING CNTY WASH SCH DIST NO 414		05/04/2018	UMB BANK		179,921	150,000	182,141	181,989		(1,071)		(1,071)		180,918		(998)	(998)	3,021	12/01/2027	1FE
498062-QD-3	KITSAP CNTY WASH SCH DIST NO 3		04/17/2018	FIDELITY CAPITAL MARKETS		1,936,081	1,740,000	1,985,618	1,984,388		(6,995)		(6,995)		1,977,393		(41,313)	(41,313)	24,553	12/01/2027	1FE
498098-SB-9	KITSAP CNTY WASH SCH DIST NO 4		04/06/2018	UMB BANK		222,436	200,000	232,074	230,730		(993)		(993)		229,737		(7,301)	(7,301)	5,200	12/01/2025	1FE
515182-DC-4	LANE CMNTY COLLEGE ORE		05/22/2018	UMB BANK		109,551	100,000	116,265	112,825		(898)		(898)		111,927		(2,376)	(2,376)	1,767	06/15/2023	1FE
515408-BN-1	LANE CNTY ORE SCH DIST NO 069		05/04/2018	UMB BANK		114,148	100,000	124,080	119,250		(1,204)		(1,204)		118,046		(3,898)	(3,898)	1,986	06/15/2023	1FE
569203-LH-3	MARION & POLK CNTYS OR SCH DIST #24J SAL		06/15/2018	MATURED		150,000	150,000	182,150	152,775		(2,775)		(2,775)		150,000				3,750	06/15/2018	1FE
572546-HZ-5	MARSHALL MINN INDPT SCH DIST N		06/12/2018	UMB BANK		518,890	500,000	522,265			(3,362)		(3,362)		518,903		(13)	(13)	7,389	02/01/2020	1FE
574446-FX-3	MARYSVILLE MICH PUB SCHS DIST		06/01/2018	UMB BANK		271,456	250,000	291,298	277,738		(3,470)		(3,470)		274,268		(2,813)	(2,813)	7,417	05/01/2021	1FE
574446-FY-1	MARYSVILLE MICH PUB SCHS DIST		04/18/2018	UMB BANK		111,296	100,000	118,640	113,593		(916)		(916)		112,677		(1,381)	(1,381)	2,347	05/01/2022	1FE
57582P-AD-2	MASSACHUSETTS ST		05/30/2018	UMB BANK		465,786	400,000	464,040			(2,456)		(2,456)		461,584		4,202	4,202	14,678	09/01/2023	1FE
57582P-Q7-8	MASSACHUSETTS ST		04/20/2018	UMB BANK		114,697	100,000	114,671			(440)		(440)		114,231		466	466	1,153	08/01/2023	1FE
57582R-KY-1	MASSACHUSETTS ST		05/31/2018	UMB BANK		432,827	370,000	467,147	452,299		(3,820)		(3,820)		448,479		(15,652)	(15,652)	10,717	10/01/2024	1FE
594610-2F-3	MICHIGAN ST		05/01/2018	MATURED		9,620,000	9,620,000	11,081,374	9,730,097		(110,097)		(110,097)		9,620,000				240,500	05/01/2018	1FE
60412A-LY-7	MINNESOTA ST FOR PREVIOUS ISSU		04/24/2018	BARCLAYS		6,871,920	5,700,000	7,197,789	7,167,584		(43,518)		(43,518)		7,124,066		(252,146)	(252,146)	154,375	10/01/2027	1FE
604129-VT-0	MINNESOTA ST G O REF VAR PURP 2010D		04/03/2018	PRE-REFUNDING		5,010,133	4,800,000	6,085,824	5,080,505		(44,928)		(44,928)		5,035,576		(25,444)	(25,444)	161,333	08/01/2019	1FE
653335-BB-4	NEZ PERCE CNTY IDAHO INDPT SCH		06/13/2018	UMB BANK		119,995	100,000	125,758	124,399		(1,178)		(1,178)		123,222		(3,227)	(3,227)	4,931	09/15/2026	1FE
658256-Q8-8	NORTH CAROLINA ST GO - REF - 2013 SER C		05/01/2018	MATURED		5,500,000	5,500,000	6,272,805	5,550,903		(50,903)		(50,903)		5,500,000				103,125	05/01/2018	1FE
662152-CC-9	NORTH ST PAUL MAPLEWOOD MINN		05/18/2018	UMB BANK		113,346	100,000	120,400	116,854		(1,244)		(1,244)		115,609		(2,263)	(2,263)	4,028	02/01/2023	1FE
676295-EJ-3	OGDEN CITY UTAH SCH DIST		05/10/2018	UMB BANK		1,178,317	1,100,000	1,241,163	1,206,294		(8,268)		(8,268)		1,198,026		(19,709)	(19,709)	13,989	06/15/2021	1FE
676295-EK-0	OGDEN CITY UTAH SCH DIST		04/06/2018	UMB BANK		647,301	575,000	692,691	668,973		(5,659)		(5,659)		663,314		(16,014)	(16,014)	9,184	06/15/2022	1FE
677522-QZ-0	OHIO ST		04/23/2018	CITIGROUP GLOBAL MARKETS		5,586,143	4,750,000	5,883,873	5,851,898		(41,540)		(41,540)		5,810,358		(224,216)	(224,216)	133,264	11/01/2025	1FE
677521-G2-6	OHIO ST GO - 2013 SER A - REF - HGR EDU		05/15/2018	JPMORGAN CHASE & CO.		7,385,905	7,335,000	8,845,937	7,502,994		(108,752)		(108,752)		7,394,242		(8,337)	(8,337)	291,363	08/01/2018	1FE
68609B-PX-9	OREGON ST		05/08/2018	UMB BANK		235,962	200,000	256,662	246,449		(2,063)		(2,063)		244,385		(8,423)	(8,423)	7,750	08/01/2025	1FE
68609B-SJ-7	OREGON ST		05/22/2018	UMB BANK		117,593	100,000	128,588	124,531		(1,262)		(1,262)		123,269		(5,676)	(5,676)	2,819	05/01/2025	1FE
70914P-G6-3	PENNSYLVANIA ST		06/29/2018	UMB BANK		619,832	575,000	639,509	623,659		(7,382)		(7,382)		616,277		3,555	3,555	26,872	01/15/2021	1FE
70914P-WV-0	PENNSYLVANIA ST		06/29/2018	Various		471,603	425,000	518,636	481,868		(6,314)		(6,314)		475,553		(3,951)	(3,951)	16,497	03/15/2022	1FE
70914P-QU-9	PENNSYLVANIA ST GO - FIRST SER - 2011		05/15/2018	CITIGROUP GLOBAL MARKETS		16,212,171	15,535,000	19,421,584	16,556,400		(203,778)		(203,778)		16,352,622		(140,451)	(140,451)	392,690	11/15/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
713567-HD-0	PEQUOT LAKES MINN INDPT SCH DI		05/17/2018	UMB BANK		110,869	100,000	118,981	112,837		(1,185)		(1,185)		111,652		(783)	(783)	4,028	02/01/2022	1FE
720286-DQ-3	PIERCE & KING CNTYS WASH SCH D		06/06/2018	UMB BANK		834,421	700,000	820,722			(87)		(87)		820,635		13,786	13,786	292	12/01/2033	1FE
76222R-VP-4	RHODE ISLAND ST & PROVIDENCE P		04/16/2018	UMB BANK		139,322	120,000	144,667	142,670		(964)		(964)		141,706		(2,384)	(2,384)	4,283	08/01/2024	1FE
803820-KR-9	SARTELL MINN INDPT SCH DIST NO		05/04/2018	UMB BANK		113,107	100,000	121,835	117,603		(1,182)		(1,182)		116,421		(3,314)	(3,314)	3,847	02/01/2023	1FE
803820-KT-5	SARTELL MINN INDPT SCH DIST NO		04/16/2018	MESIROW FINANCIAL, INC.		3,951,605	3,405,000	4,325,055	4,187,259		(31,144)		(31,144)		4,156,115		(204,510)	(204,510)	121,540	02/01/2025	1FE
833068-MK-2	SNOHOMISH & ISLAND CNTYS WASH		04/11/2018	UMB BANK		598,418	500,000	617,925	611,410		(3,149)		(3,149)		608,261		(9,843)	(9,843)	21,625	12/15/2026	1FE
833124-QY-9	SNOHOMISH CNTY WASH SCH DIST N		04/06/2018	UMB BANK		109,511	110,000	113,317	113,165		(141)		(141)		113,024		(3,513)	(3,513)	1,259	12/01/2023	1FE
844368-KV-1	SOUTHGATE MICH CMNTY SCH DIST		05/03/2018	UMB BANK		97,555	90,000	105,644	98,601		(875)		(875)		97,726		(171)	(171)	2,325	05/01/2021	1FE
851035-TN-5	SPRINGFIELD MO SCH DIST NO R-1		05/21/2018	UMB BANK		237,196	200,000	245,388	245,331		(1,776)		(1,776)		243,556		(6,360)	(6,360)	3,569	03/01/2026	1FE
851035-TS-4	SPRINGFIELD MO SCH DIST NO R-1		06/14/2018	UMB BANK		120,752	100,000	125,405	125,380		(1,039)		(1,039)		124,341		(3,589)	(3,589)	2,439	03/01/2028	1FE
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1		04/16/2018	GOLDMAN, SACHS & CO.		7,958,542	7,210,000	8,281,118	8,280,083		(27,806)		(27,806)		8,252,278		(293,736)	(293,736)	88,923	03/01/2029	1FE
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1		05/18/2018	Various		7,600,656	6,920,000	7,867,417	7,866,508		(25,080)		(25,080)		7,841,428		(240,772)	(240,772)	87,469	03/01/2030	1FE
792775-NR-5	ST MICHAEL MINN INDPT SCH DIST		05/16/2018	UMB BANK		103,656	100,000	112,707	105,066		(914)		(914)		104,152		(496)	(496)	3,189	02/01/2020	1FE
13063C-B5-8	STATE OF CALIFORNIA		05/29/2018	UMB BANK		738,880	625,000	782,738	755,175		(6,151)		(6,151)		749,024		(10,145)	(10,145)	22,618	09/01/2025	1FE
901580-CM-0	TWIN FALLS CNTY IDAHO SCH DIST		05/21/2018	UMB BANK		217,141	200,000	222,106	218,721		(1,479)		(1,479)		217,242		(101)	(101)	5,456	09/15/2022	1FE
917542-TY-8	UTAH ST		06/29/2018	UMB BANK		234,647	200,000	234,376			(1,287)		(1,287)		233,089		1,558	1,558	1,403	07/01/2024	1FE
938429-E4-5	WASHINGTON CNTY OR SCH DIST #48J BEAVERT		06/15/2018	MATURED		2,245,000	2,245,000	2,611,788	2,276,044		(31,044)		(31,044)		2,245,000				44,900	06/15/2018	1FE
950732-YY-7	WENTZVILLE MO SCH DIST NO R-04		04/16/2018	BAUM, GEORGE K. & COMPANY		1,637,370	1,500,000	1,682,880	1,678,167		(5,895)		(5,895)		1,672,271		(34,901)	(34,901)	32,167	03/01/2029	1FE
962506-RR-4	WHATCOM CNTY WASH SCH DIST NO		04/23/2018	MORGAN STANLEY		3,613,430	3,085,000	3,824,104	3,797,498		(26,555)		(26,555)		3,770,943		(157,513)	(157,513)	61,700	12/01/2025	1FE
962506-QK-0	WHATCOM CNTY WASH SCH DIST NO (SE)		06/11/2018	UMB BANK		121,667	110,000	131,588	121,932		(1,321)		(1,321)		120,610		1,056	1,056	2,933	12/01/2021	1FE
97705L-2A-4	WISCONSIN ST SER-A		05/01/2018	MATURED		12,430,000	12,430,000	14,912,022	12,599,533		(169,533)		(169,533)		12,430,000				310,750	05/01/2018	1FE
984392-EW-6	YAKIMA CNTY WASH SCH DIST NO 9		05/31/2018	UMB BANK		154,603	140,000	166,601	157,829		(1,879)		(1,879)		155,950		(1,347)	(1,347)	3,558	12/01/2021	1FE
984392-EZ-9	YAKIMA CNTY WASH SCH DIST NO 9		05/31/2018	UMB BANK		1,670,097	1,425,000	1,757,567	1,687,716		(14,699)		(14,699)		1,673,017		(2,920)	(2,920)	35,510	12/01/2024	1FE
984392-FA-3	YAKIMA CNTY WASH SCH DIST NO 9		05/31/2018	HILLTOP SECURITIES INC		1,184,070	1,000,000	1,242,670	1,197,584		(9,731)		(9,731)		1,187,854		(3,784)	(3,784)	25,417	12/01/2025	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						166,733,513	153,975,000	179,449,258	163,941,242		(1,267,281)		(1,267,281)		169,355,569		(2,622,056)	(2,622,056)	3,572,919	XXX	XXX
005482-3H-5	ADAMS & ARAPAHOE CNTYS COLO JT		06/12/2018	UMB BANK		110,954	100,000	114,797	112,088		(1,354)		(1,354)		110,734		220	220	2,681	12/01/2021	1FE
005518-VS-1	ADAMS & WELD CNTYS COLO SCH DI		04/02/2018	UMB BANK		173,084	155,000	182,923	176,701		(1,398)		(1,398)		175,303		(2,220)	(2,220)	2,648	12/01/2021	1FE
005518-VU-6	ADAMS & WELD CNTYS COLO SCH DI		06/25/2018	UMB BANK		115,789	100,000	122,815	119,244		(1,523)		(1,523)		117,721		(1,932)	(1,932)	2,861	12/01/2023	1FE
005626-RK-4	ADAMS CNTY COLO SCH DIST NO 00		05/04/2018	UMB BANK		107,209	100,000	109,996	108,203		(715)		(715)		107,488		(279)	(279)	1,744	12/01/2021	1FE
01753P-DU-2	ALLEN CNTY KANS PUB BLDG COMMN		05/16/2018	UMB BANK		344,604	300,000	349,485	349,430		(2,512)		(2,512)		346,918		(2,314)	(2,314)	5,833	12/01/2024	1FE
032591-SM-2	ANAHEIM CALIF UN HIGH SCH DIST		04/23/2018	UMB BANK		143,269	130,000	138,830			(14)		(14)		138,816		4,453	4,453	87	08/01/2033	1FE
05914F-P3-8	BALTIMORE CNTY MD		06/19/2018	UMB BANK		217,440	200,000	218,718			(1,341)		(1,341)		217,377		63	63	2,167	03/01/2021	1FE
101565-G2-9	BOULDER LARIMER & WELD CNTYS C		06/14/2018	UMB BANK		166,508	150,000	179,105	172,331		(2,567)		(2,567)		169,764		(3,256)	(3,256)	3,813	12/15/2021	1FE
117497-CJ-4	BRYAN CNTY GA SCH DIST		04/03/2018	UMB BANK		174,827	160,000	171,069							171,069		3,758	3,758		08/01/2032	1FE
129577-HU-9	CALEXICO CALIF UNI SCH DIST		05/15/2018	UMB BANK		277,557	265,000	286,685	282,347		(2,492)		(2,492)		279,855		(2,297)	(2,297)	8,410	08/01/2020	1FE
132033-HS-3	CAMBRIA CNTY PA		05/11/2018	UMB BANK		149,467	135,000	155,876	151,454		(1,277)		(1,277)		150,177		(711)	(711)	5,325	08/01/2022	1FE
164231-MZ-2	CHEROKEE CNTY GA SCH SYS		06/04/2018	UMB BANK		394,717	350,000	424,914	406,586		(5,113)		(5,113)		401,473		(6,756)	(6,756)	14,743	08/01/2022	1FE
178890-LS-6	CLACKAMAS CNTY ORE		06/15/2018	UMB BANK		109,475	100,000	110,289			(956)		(956)		109,333		142	142	1,708	06/01/2021	1FE
183595-AY-3	CLAY IND CMNTY MULTI SCH BLDG		04/23/2018	UMB BANK		167,591	150,000	176,004	171,180		(1,426)		(1,426)		169,755		(2,164)	(2,164)	5,833	07/15/2022	1FE
190684-PJ-3	COATESVILLE PA AREA SCH DIST		06/18/2018	UMB BANK		146,773	135,000	151,439	148,689		(1,737)		(1,737)		146,951		(178)	(178)	5,981	08/01/2021	1FE
206165-FH-0	CONCORD & CARLISLE MA REGL SCH DIST		06/15/2018	MATURED		575,000	575,000	689,063	585,558		(10,558)		(10,558)		575,000				14,375	06/15/2018	1FE
213185-LE-9	COOK CNTY ILL		04/18/2018	UMB BANK		1,077,150	1,000,000	1,081,510			(6,245)		(6,245)		1,075,265		1,885	1,885	10,972	11/15/2020	1FE
220113-BX-1	CORPUS CHRISTI TEX		05/25/2018	UMB BANK		286,885	250,000	282,905							282,905		3,980	3,980		03/01/2034	1FE
221687-BW-5	COTTAGE GROVE ORE		04/19/2018	UMB BANK		744,481	610,000	752,710	752,600		(4,117)		(4,117)		748,483		(4,002)	(4,002)	9,743	09/01/2027	1FE
228485-KF-4	CROWN POINT IND MULTI-SCH BLDG		04/25/2018	UMB BANK		327,987	300,000	339,288	332,984		(2,922)		(2,922)		330,062		(2,075)	(2,075)	11,750	07/15/2021	1FE
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMA		06/08/2018	UMB BANK		575,465	500,000	608,380	594,713		(5,540)		(5,540)		589,173		(13,708)	(13,708)	20,625	02/15/2025	1FE
283461-E9-8	EL PASO CNTY COLO SCH DIST NO		06/25/2018	UMB BANK		115,898	100,000	119,506	117,008		(1,323)		(1,323)		115,685		213	213	2,667	12/15/2023	1FE
318045-NR-8	FINNEY CNTY KANS UNI SCH DIST		05/16/2018	UMB BANK		530,864	510,000	570,547	540,829		(6,824)		(6,824)		534,005		(3,141)	(3,141)	17,985	09/01/2019	1FE
34440V-CH-9	FOLSOM CORDOVA CALIF UNI SCH D		06/08/2018	UMB BANK		547,208	495,000	528,853			(245)		(245)		528,608		18,600	18,600	1,760	10/01/2034	1FE
349460-6Q-3	FORT WORTH TEX INDPT SCH DIST		05/07/2018	UMB BANK		235,072	200,000	233,542			(56)		(56)		233,486		1,586	1,586	167	02/15/2033	1FE
349460-6R-1	FORT WORTH TEX INDPT SCH DIST		06/11/2018	UMB BANK		291,720	250,000	290,873			(280)		(280)		290,593		1,127	1,127	854	02/15/2034	1FE
355188-GL-1	FRANKLIN WI PUB SD SCH IMPT 2013		04/01/2018	MATURED		1,460,000	1,460,000	1,594,889	1,466,823		(6,823)		(6,823)		1,460,000				21,900	04/01/2018	1FE
358232-4K-9	FRESNO CALIF UNI SCH DIST		06/22/2018	UMB BANK		635,614	1,125,000	609,694			1,781		1,781		611,475		24,139	24,139		08/01/2033	1FE
378334-NG-7	GLENDALE ARIZ UN HIGH SCH DIST		06/04/2018	UMB BANK		119,599	100,000	122,269	121,968		(892)		(892)		121,075		(1,476)	(1,476)	2,889	07/01/2028	1FE
384334-EG-9	GRAFTON CNTY N H		04/27/2018	UMB BANK		261,173	240,000	277,848	271,289		(1,825)		(1,825)		269,464		(8,291)	(8,291)	8,000	07/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
384334-EJ-3	GRAFTON CNTY N H		06/28/2018	UMB BANK		1,435,869	1,295,000	1,521,496	1,492,058		(11,067)		(11,067)		1,480,991		(45,122)	(45,122)	35,165	07/01/2025	1FE
386448-DX-9	GRAND RIVER HOSP DIST COLO		05/14/2018	UMB BANK		375,598	350,000	378,816			(2,934)		(2,934)		375,882		(284)	(284)	5,229	12/01/2020	1FE
386448-DZ-4	GRAND RIVER HOSP DIST COLO		05/21/2018	UMB BANK		1,352,046	1,210,000	1,363,476			(9,033)		(9,033)		1,354,443		(2,397)	(2,397)	18,221	12/01/2022	1FE
386448-EC-4	GRAND RIVER HOSP DIST COLO		05/01/2018	UMB BANK		115,553	100,000	116,878			(545)		(545)		116,333		(780)	(780)	1,403	12/01/2025	1FE
406018-HN-4	HALL CNTY GA SCH DIST		04/27/2018	UMB BANK		215,734	200,000	217,622			(1,127)		(1,127)		216,495		(761)	(761)	2,033	11/01/2020	1FE
408395-QN-4	HAMMOND IND MULTI-SCH BLDG COR		04/09/2018	UMB BANK		105,563	100,000	114,892	105,552		(743)		(743)		104,808		755	755	3,694	01/15/2020	1FE
416415-FM-4	HARTFORD CONN		06/06/2018	UMB BANK		853,477	800,000	957,160	874,689		(11,593)		(11,593)		863,096		(9,619)	(9,619)	27,375	10/01/2020	1FE
416415-FN-2	HARTFORD CONN		06/06/2018	UMB BANK		787,131	725,000	875,923	809,026		(8,303)		(8,303)		800,723		(13,592)	(13,592)	22,910	10/01/2021	1FE
416415-JN-8	HARTFORD CONN		06/06/2018	UMB BANK		482,093	450,000	516,956	479,430	13,994	(6,263)		7,731		487,161		(5,068)	(5,068)	11,535	12/01/2020	5FE
433747-DG-4	HOBART IND BLDG CORP FIRST MTG		04/23/2018	UMB BANK		118,287	100,000	126,974	123,264		(794)		(794)		122,469		(4,182)	(4,182)	3,889	07/15/2026	1FE
442331-T5-3	HOUSTON TEX		06/13/2018	UMB BANK		1,407,559	1,300,000	1,423,851	1,421,986		(12,979)		(12,979)		1,409,007		(1,448)	(1,448)	25,750	03/01/2021	1FE
442331-T6-1	HOUSTON TEX		06/01/2018	UMB BANK		110,996	100,000	111,984	111,848		(1,172)		(1,172)		110,676		320	320	2,389	03/01/2022	1FE
442331-T8-7	HOUSTON TEX		04/25/2018	UMB BANK		125,366	110,000	127,592	127,460		(854)		(854)		126,606		(1,240)	(1,240)	2,047	03/01/2024	1FE
442331-T9-5	HOUSTON TEX		04/17/2018	JPMORGAN CHASE & CO.		5,787,050	5,000,000	5,885,500	5,879,865		(33,983)		(33,983)		5,845,882		(58,832)	(58,832)	87,500	03/01/2025	1FE
442331-U2-8	HOUSTON TEX		06/13/2018	UMB BANK		175,869	150,000	178,797	178,639		(1,455)		(1,455)		177,184		(1,315)	(1,315)	3,792	03/01/2026	1FE
442331-U3-6	HOUSTON TEX		04/24/2018	JPMORGAN CHASE & CO.		5,899,900	5,000,000	6,023,100	6,018,165		(31,719)		(31,719)		5,986,445		(86,545)	(86,545)	92,361	03/01/2027	1FE
442403-MR-9	HOUSTON TEX INDPT SCH DIST		05/23/2018	MORGAN STANLEY		3,011,220	3,000,000	3,000,000							3,000,000		11,220	11,220		06/01/2030	1Z
444240-SS-5	HUDSONVILLE MICH PUB SCHS		06/05/2018	UMB BANK		597,133	550,000	601,788			(3,417)		(3,417)		598,371		(1,239)	(1,239)	5,847	05/01/2021	1FE
444240-ST-3	HUDSONVILLE MICH PUB SCHS		05/10/2018	UMB BANK		222,505	200,000	223,346			(684)		(684)		222,662		(157)	(157)	1,264	05/01/2022	1FE
60534Q-5M-9	JACKSON MS PUBLIC SCH DIST 08		04/01/2018	MATURED		4,970,000	4,970,000	5,516,573	4,993,468		(23,468)		(23,468)		4,970,000				130,463	04/01/2018	1FE
472736-P9-2	JEFFERSON CNTY COLO SCH DIST NO R-		05/01/2018	UMB BANK		159,242	135,000	160,408			(644)		(644)		159,764		(522)	(522)	2,717	12/15/2024	1FE
476576-JB-0	JERSEY CITY N J		04/09/2018	UMB BANK		232,178	210,000	249,612	233,051		(1,575)		(1,575)		231,475		703	703	3,792	12/01/2021	1FE
478718-M6-3	JOHNSON CNTY KANS UNI SCH DIST		05/15/2018	UMB BANK		229,606	200,000	246,402	238,128		(2,444)		(2,444)		235,684		(6,078)	(6,078)	7,111	09/01/2023	1FE
480102-CW-0	JONES CNTY GA SCH DIST		04/11/2018	UMB BANK		108,831	100,000	108,566			(237)		(237)		108,329		502	502	511	08/01/2022	1FE
486063-WX-4	KATY TEX INDPT SCH DIST		06/05/2018	BOSC, INC.		217,772	200,000	215,150							215,150		2,622	2,622		02/15/2024	1FE
544646-4J-8	LOS ANGELES CALIF UNI SCH DIST		05/09/2018	Various		3,676,104	3,150,000	3,937,689	3,780,657		(32,524)		(32,524)		3,748,133		(72,029)	(72,029)	134,375	07/01/2024	1FE
544646-5H-1	LOS ANGELES CALIF UNI SCH DIST		05/22/2018	UMB BANK		1,452,797	1,260,000	1,506,393	1,483,230		(15,093)		(15,093)		1,468,137		(15,340)	(15,340)	55,900	07/01/2023	1FE
544646-5L-2	LOS ANGELES CALIF UNI SCH DIST		05/04/2018	SEIBERT, BRANFORD INC.		3,500,700	3,000,000	3,637,080	3,586,350		(30,141)		(30,141)		3,556,210		(55,510)	(55,510)	127,917	07/01/2024	1FE
544646-5N-8	LOS ANGELES CALIF UNI SCH DIST		04/23/2018	WELLS FARGO WEDBUSH SECURITIES INC.		9,468,880	8,000,000	9,786,320	9,663,723		(65,459)		(65,459)		9,598,264		(129,384)	(129,384)	326,667	07/01/2025	1FE
544646-5P-3	LOS ANGELES CALIF UNI SCH DIST		05/01/2018			3,596,490	3,000,000	3,697,590	3,655,722		(23,947)		(23,947)		3,631,775		(35,285)	(35,285)	125,833	07/01/2026	1FE
550697-VU-7	LUZERNE CNTY PA		05/11/2018	UMB BANK		273,825	250,000	279,318	278,180		(2,444)		(2,444)		275,736		(1,911)	(1,911)	5,000	12/15/2021	1FE
550697-VW-3	LUZERNE CNTY PA		05/24/2018	UMB BANK		142,176	125,000	143,551	143,082		(1,168)		(1,168)		141,914		262	262	2,847	12/15/2023	1FE
56674M-CE-6	MARICOPA CNTY ARIZ ELEM SCH DI		05/15/2018	UMB BANK		109,558	100,000	104,872			(44)		(44)		104,828		4,730	4,730	389	07/01/2033	1FE
567137-H5-6	MARICOPA CNTY ARIZ SCH DIST NO		05/31/2018	UMB BANK		119,200	100,000	125,045	122,379		(1,027)		(1,027)		121,351		(2,151)	(2,151)	4,625	07/01/2026	1FE
590621-KY-3	MESA CNTY COLO VY SCH DIST NO		06/11/2018	UMB BANK		660,692	550,000	660,583			(2,756)		(2,756)		657,827		2,865	2,865	8,119	12/01/2034	1FE
592112-HP-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-		05/14/2018	UMB BANK		106,865	100,000	121,386	106,548		(960)		(960)		105,588		1,277	1,277	4,375	07/01/2020	1FE
605900-BX-6	MISSOULA CNTY MONT ELEM SCH DI		06/27/2018	UMB BANK		106,641	100,000	110,550	109,749		(1,354)		(1,354)		108,395		(1,754)	(1,754)	3,156	07/01/2021	1FE
605900-BZ-1	MISSOULA CNTY MONT ELEM SCH DI		04/30/2018	UMB BANK		227,986	200,000	239,934	237,984		(2,241)		(2,241)		235,743		(7,757)	(7,757)	6,306	07/01/2023	1FE
60580T-EE-4	MISSOULA CNTY MONT HIGH DIST N		05/31/2018	UMB BANK		172,205	150,000	179,951	178,488		(2,125)		(2,125)		176,363		(4,158)	(4,158)	5,396	07/01/2023	1FE
608113-CN-4	MOHAVE CNTY ARIZ UNI SCH DIST		06/07/2018	UMB BANK		199,439	175,000	211,880	204,499		(1,932)		(1,932)		202,566		(3,127)	(3,127)	7,671	07/01/2023	1FE
642713-5L-1	NEW BRITAIN CONN		04/09/2018	UMB BANK		335,569	310,000	361,572	338,293		(2,410)		(2,410)		335,883		(315)	(315)	9,472	03/01/2021	2FE
645020-2T-4	NEW HAVEN CONN		04/06/2018	UMB BANK		223,154	200,000	239,716	231,046		(1,788)		(1,788)		229,258		(6,104)	(6,104)	6,528	08/15/2022	1FE
645020-U9-7	NEW HAVEN CONN		06/12/2018	UMB BANK		533,435	500,000	584,625	538,099		(6,542)		(6,542)		531,557		1,878	1,878	21,736	08/01/2020	1FE
645020-V4-7	NEW HAVEN CONN		04/16/2018	UMB BANK		113,291	100,000	116,142	111,570		(573)		(573)		110,997		2,294	2,294	3,569	08/01/2023	1FE
64966M-ZP-7	NEW YORK N Y		06/29/2018	UMB BANK		473,336	400,000	469,500			(840)		(840)		468,660		4,676	4,676	2,778	04/01/2034	1FE
64966M-ZQ-5	NEW YORK N Y		06/04/2018	UMB BANK		118,301	100,000	116,905			(192)		(192)		116,713		1,588	1,588	653	04/01/2035	1FE
680616-J8-3	OLENTANGY LOC SCH DIST OHIO		06/06/2018	UMB BANK		181,612	165,000	175,430			(131)		(131)		175,299		6,313	6,313	935	12/01/2034	1FE
712838-SD-4	PEORIA ARIZ		05/08/2018	UMB BANK		522,224	450,000	553,190	530,241		(3,266)		(3,266)		526,974		(4,751)	(4,751)	16,757	07/15/2024	1FE
721799-F8-2	PIMA CNTY ARIZ UNI SCH DIST NO		04/16/2018	GOLDMAN, SACHS & CO.		3,362,150	2,885,000	3,452,278	3,451,700		(20,816)		(20,816)		3,430,884		(68,734)	(68,734)	44,076	07/01/2025	1FE
721799-F9-0	PIMA CNTY ARIZ UNI SCH DIST NO		04/16/2018	JPMORGAN CHASE & CO.		4,238,893	3,590,000	4,356,788	4,356,109		(24,479)		(24,479)		4,331,631		(92,738)	(92,738)	54,847	07/01/2026	1FE
731486-BR-6	POLK GA SCH DIST		06/11/2018	UMB BANK		269,525	250,000	269,628			(1,344)		(1,344)		268,284		1,241	1,241	2,833	03/01/2022	1FE
731486-BT-2	POLK GA SCH DIST		05/08/2018	UMB BANK		373,753	325,000	375,690			(1,523)		(1,523)		374,167		(414)	(414)	3,115	03/01/2024	1FE
731486-BV-7	POLK GA SCH DIST		05/08/2018	UMB BANK		118,067	100,000	118,104			(395)		(395)		117,709		358	358	958	03/01/2026	1FE
736688-KY-7	PORTLAND ORE CMNTY COLLEGE DIS		05/11/2018	UMB BANK		316,937	270,000	312,155			(240)		(240)		311,915		5,022	5,022	711	06/15/2033	1FE
73723R-YD-9	PORTSMOUTH VA		06/26/2018	UMB BANK		154,004	140,000	156,488	156,363		(2,219)		(2,219)		154,144		(140)	(140)	3,636	07/15/2021	1FE
73723R-YE-7	PORTSMOUTH VA		05/10/2018	UMB BANK		337,362	300,000	343,743	343,488		(3,370)		(3,370)		340,118		(2,756)	(2,756)	5,875	07/15/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
73723R-YH-0	PORTSMOUTH VA		04/16/2018	HUTCHINSON SHOCKEY ERLEY & CO.		2,699,579	2,300,000	2,807,518	2,805,788		(18,659)		(18,659)		2,787,129		(87,550)	(87,550)	37,375	07/15/2025	1FE
73723R-YJ-6	PORTSMOUTH VA		04/24/2018	GOLDMAN, SACHS & CO.		2,438,731	2,060,000	2,553,452	2,551,987		(16,998)		(16,998)		2,534,989		(96,258)	(96,258)	35,764	07/15/2026	1FE
73723R-YK-3	PORTSMOUTH VA		04/24/2018	HUTCHINSON SHOCKEY ERLEY & CO.		3,917,588	3,275,000	4,116,806	4,114,598		(25,614)		(25,614)		4,088,985		(171,397)	(171,397)	56,858	07/15/2027	1FE
73723R-YL-1	PORTSMOUTH VA		04/24/2018	JPMORGAN CHASE & CO.		7,280,580	6,115,000	7,644,606	7,640,609		(46,391)		(46,391)		7,594,218		(313,638)	(313,638)	106,163	07/15/2028	1FE
73723R-YM-9	PORTSMOUTH VA		04/24/2018	Various		3,847,354	3,245,000	4,034,444	4,032,388		(23,852)		(23,852)		4,008,536		(161,182)	(161,182)	56,309	07/15/2029	1FE
743600-B3-1	PROSPER TEX INDPT SCH DIST		04/05/2018	UMB BANK		275,827	250,000	266,930							266,930		8,897	8,897	639	02/15/2033	1FE
76541V-SY-4	RICHMOND VA		04/16/2018	GOLDMAN, SACHS & CO.		2,334,620	2,000,000	2,403,100	2,401,653		(15,552)		(15,552)		2,386,101		(51,481)	(51,481)	32,500	03/01/2025	1FE
794879-EB-8	SALINAS CALIF CITY ELEM SCH DI		05/22/2018	UMB BANK		328,632	300,000	330,612			(1,299)		(1,299)		329,313		(681)	(681)	2,125	07/01/2021	1FE
794879-EC-6	SALINAS CALIF CITY ELEM SCH DI		05/30/2018	UMB BANK		168,726	150,000	168,870			(688)		(688)		168,182		544	544	1,208	07/01/2022	1FE
794879-ES-1	SALINAS CALIF CITY ELEM SCH DI		05/22/2018	UMB BANK		319,617	300,000	321,192			(899)		(899)		320,293		(676)	(676)	1,700	07/01/2021	1FE
794879-ET-9	SALINAS CALIF CITY ELEM SCH DI		05/21/2018	UMB BANK		162,768	145,000	163,241			(573)		(573)		162,668		101	101	1,007	07/01/2022	1FE
794879-EU-6	SALINAS CALIF CITY ELEM SCH DI		05/31/2018	UMB BANK		115,065	100,000	114,540			(445)		(445)		114,095		970	970	847	07/01/2023	1FE
798458-SG-1	SAN LEANDRO CALIF UNI SCH DIST		05/15/2018	UMB BANK		205,750	200,000	212,340	208,979		(2,129)		(2,129)		206,850		(1,100)	(1,100)	6,356	08/01/2019	1FE
815626-NQ-5	SEDGWICK CNTY KANS UNI SCH DIS		04/16/2018	LOOP CAPITAL MARKETS		8,750,800	8,000,000	8,990,320	8,989,180		(40,724)		(40,724)		8,948,456		(197,656)	(197,656)	97,778	10/01/2024	1FE
818461-JL-0	SEWARD CNTY KANS UNI SCH DIST		05/14/2018	UMB BANK		117,108	100,000	117,662	117,645		(789)		(789)		116,856		252	252	1,917	09/01/2025	1FE
819215-SN-5	SHALER PA AREA SCH DIST		05/17/2018	UMB BANK		258,239	225,000	275,596	267,992		(2,007)		(2,007)		265,985		(7,746)	(7,746)	8,125	09/01/2025	1FE
825434-4Y-6	SHREVEPORT LA		04/23/2018	UMB BANK		206,569	180,000	206,361	206,331		(1,066)		(1,066)		205,264		1,305	1,305	2,675	08/01/2024	1FE
825434-4Z-3	SHREVEPORT LA		04/16/2018	JEFFERIES & COMPANY, INC.		3,421,669	2,965,000	3,432,403	3,431,942		(16,596)		(16,596)		3,415,345		6,324	6,324	45,299	08/01/2025	1FE
825434-5A-7	SHREVEPORT LA		05/03/2018	UMB BANK		104,424	90,000	104,875	104,862		(539)		(539)		104,323		101	101	1,613	08/01/2026	1FE
825434-5B-5	SHREVEPORT LA		05/11/2018	UMB BANK		270,307	230,000	268,923	268,894		(1,293)		(1,293)		267,600		2,706	2,706	4,301	08/01/2027	1FE
838736-WU-6	SOUTH LYON MICH CMNTY SCHS		05/03/2018	UMB BANK		108,424	100,000	112,789	108,312		(841)		(841)		107,471		953	953	2,583	05/01/2021	1FE
849476-SF-4	SPRING BRANCH TEX INDPT SCH DI		06/21/2018	UMB BANK		237,420	200,000	233,538			(124)		(124)		233,414		4,006	4,006	361	02/01/2031	1FE
851035-TH-8	SPRINGFIELD MO SCH DIST NO R-1		04/12/2018	UMB BANK		109,856	100,000	112,494	112,473		(558)		(558)		111,914		(2,058)	(2,058)	1,211	03/01/2024	1FE
879709-5S-8	TEMPE ARIZ		06/07/2018	UMB BANK		169,205	150,000	166,865							166,865		2,340	2,340		07/01/2022	1FE
895139-HP-1	TRENTON N J		04/02/2018	UMB BANK		162,902	150,000	164,649	164,632		(537)		(537)		164,095		(1,193)	(1,193)	1,600	07/15/2024	1FE
896417-PD-8	TRINITY AREA SCH DIST PA		05/31/2018	UMB BANK		225,122	200,000	225,692	225,652		(2,053)		(2,053)		223,599		1,523	1,523	4,333	01/15/2023	1FE
896417-PE-6	TRINITY AREA SCH DIST PA		05/04/2018	UMB BANK		113,099	100,000	114,552	114,533		(794)		(794)		113,740		(641)	(641)	1,806	01/15/2024	1FE
898541-LG-0	TUALATIN HILLS ORE PK & RECL D		06/19/2018	UMB BANK		218,672	200,000	239,068	222,449		(3,021)		(3,021)		219,428		(756)	(756)	5,542	06/01/2021	1FE
90059R-AD-3	TUSCALOOSA ALA CITY BRD ED SCH		06/15/2018	UMB BANK		191,664	175,000	197,087	192,426		(2,197)		(2,197)		190,229		1,434	1,434	7,729	08/01/2021	1FE
921586-BY-8	VANCOUVER LIBR CAP FACS AREA W		04/18/2018	UMB BANK		319,316	270,000	346,097	335,956		(2,365)		(2,365)		333,591		(14,276)	(14,276)	5,213	12/01/2025	1FE
940859-BG-5	WASHOE CNTY NEV SCH DIST		06/11/2018	UMB BANK		376,537	350,000	367,483			(249)		(249)		367,233		9,303	9,303	2,406	10/01/2032	1FE
949238-CP-2	WELD CNTY COLO SCH DIST NO RE-		06/12/2018	UMB BANK		108,285	100,000	111,338	108,567		(1,280)		(1,280)		107,287		998	998	2,486	12/15/2020	1FE
982671-7W-3	WYANDOTTE CNTY/KANS CITY KANS		04/16/2018	BARCLAYS		1,986,285	1,710,000	2,027,273	2,026,956		(11,419)		(11,419)		2,015,536		(29,252)	(29,252)	26,125	08/01/2025	1FE
982671-7Y-9	WYANDOTTE CNTY/KANS CITY KANS		04/24/2018	CITIGROUP GLOBAL MARKETS		4,548,566	3,870,000	4,694,155	4,693,523		(24,448)		(24,448)		4,669,075		(120,509)	(120,509)	63,425	08/01/2027	1FE
986082-NS-0	YONKERS N Y		05/31/2018	UMB BANK		107,079	100,000	116,348	107,750		(1,208)		(1,208)		106,542		537	537	3,792	09/01/2020	1FE
986082-YR-0	YONKERS N Y		06/28/2018	UMB BANK		572,115	500,000	585,320	581,077		(6,726)		(6,726)		574,351		(2,236)	(2,236)	18,819	10/01/2023	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						121,943,622	107,650,000	126,350,313	109,813,307	13,994	(764,605)		(750,612)		123,851,163		(1,907,541)	(1,907,541)	2,329,562	XXX	XXX
040484-PL-5	ARIZONA BRD REGENTS UNIV ARIZ		04/23/2018	MORGAN STANLEY		2,899,125	2,485,000	3,151,800	3,067,754		(23,478)		(23,478)		3,044,276		(145,151)	(145,151)	49,700	06/01/2025	1FE
04084R-AK-7	ARKANSAS DEV FIN AUTH HEALTH C		06/11/2018	UMB BANK		385,196	350,000	407,033	386,854		(4,039)		(4,039)		382,815		2,381	2,381	9,264	12/01/2021	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		06/01/2018	CALLED @ 100.000		15,000	15,000	15,000	15,000						15,000				604	07/01/2022	1FE
052409-DD-8	AUSTIN TEX CONVENTION ENTERPRI		04/30/2018	UMB BANK		437,328	400,000	451,820	444,926		(3,641)		(3,641)		441,285		(3,957)	(3,957)	16,722	01/01/2022	2FE
052409-DG-1	AUSTIN TEX CONVENTION ENTERPRI		05/24/2018	UMB BANK		284,823	250,000	289,468	286,447		(1,959)		(1,959)		284,488		335	335	11,389	01/01/2025	2FE
05922K-YX-1	BALTIMORE MD PROJ REV		05/10/2018	UMB BANK		213,026	200,000	222,796	216,905		(2,460)		(2,460)		214,445		(1,419)	(1,419)	8,694	07/01/2020	1FE
071808-JJ-9	BAXTER CNTY ARK HOSP REV		06/15/2018	UMB BANK		977,348	870,000	1,045,723	1,022,937		(6,995)		(6,995)		1,015,942		(38,594)	(38,594)	33,800	09/01/2026	2FE
074561-MG-3	BEAUMONT TEX WTRWKS & SWR SYS		06/18/2018	UMB BANK		155,257	145,000	170,408	156,632		(2,006)		(2,006)		154,626		631	631	5,820	09/01/2020	1FE
081653-BX-4	BEND ORE WTR REV		05/22/2018	UMB BANK		248,720	210,000	275,012	266,200		(2,486)		(2,486)		263,714		(14,994)	(14,994)	5,046	12/01/2026	1FE
086377-DC-9	BESSEMER ALA GOVERNMENTAL UTIL		04/12/2018	UMB BANK		115,032	100,000	118,089	117,716		(757)		(757)		116,959		(1,927)	(1,927)	2,181	06/01/2024	1FE
114760-FP-1	BROOMFIELD COLO SALES & USE TA		04/11/2018	UMB BANK		180,875	150,000	185,705	184,926		(1,012)		(1,012)		183,913		(3,039)	(3,039)	3,771	12/01/2026	1FE
13032U-RD-2	CALIFORNIA HEALTH FACS FING AU		04/12/2018	UMB BANK		816,075	675,000	790,074			(344)		(344)		789,730		26,345	26,345	1,125	11/15/2030	1FE
13032U-RE-0	CALIFORNIA HEALTH FACS FING AU		04/17/2018	UMB BANK		258,884	215,000	250,479			(132)		(132)		250,347		8,537	8,537	448	11/15/2031	1FE
13034A-QM-5	CALIFORNIA INFRASTRUCTURE & EC		04/03/2018	UMB BANK		449,132	400,000	474,948	459,424		(3,474)		(3,474)		455,949		(6,817)	(6,817)	8,556	05/01/2022	1FE
13034A-QN-3	CALIFORNIA INFRASTRUCTURE & EC		04/16/2018	UMB BANK		456,920	400,000	484,048	469,475		(3,716)		(3,716)		465,759		(8,839)	(8,839)	9,278	05/01/2023	1FE
147056-GP-4	CARY N C ENTERPRISE SYS REV		06/11/2018	UMB BANK		238,874	200,000	245,020	244,874		(2,371)		(2,371)		242,503		(3,629)	(3,629)	4,778	12/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
153476-BE-5	CENTRAL FLA EXPWY AUTH SR LIEN		05/08/2018	UMB BANK		2,153,479	1,850,000	2,314,461	2,256,313		(18,186)		(18,186)		2,238,126		(84,647)	(84,647)	79,396	07/01/2025	1FE
153476-BF-2	CENTRAL FLA EXPWY AUTH SR LIEN		05/08/2018	UMB BANK		1,770,345	1,500,000	1,898,115	1,854,083		(13,785)		(13,785)		1,840,298		(69,953)	(69,953)	64,375	07/01/2026	1FE
161036-NX-2	CHARLOTTE N C ARPT REV		06/08/2018	UMB BANK		108,102	100,000	106,915			(106)		(106)		106,809		1,293	1,293	1,789	07/01/2033	1FE
161045-NU-9	CHARLOTTE N C WTR & SWR SYS RE		06/28/2018	UMB BANK		602,066	495,000	599,683			(1,108)		(1,108)		598,574		3,492	3,492	448	07/01/2032	1FE
161045-NV-7	CHARLOTTE N C WTR & SWR SYS RE		06/06/2018	UMB BANK		774,233	640,000	772,166			(827)		(827)		771,340		2,894	2,894	2,344	07/01/2033	1FE
161045-NW-5	CHARLOTTE N C WTR & SWR SYS RE		05/08/2018	UMB BANK		591,763	490,000	588,769			(337)		(337)		588,433		3,330	3,330	981	07/01/2034	1FE
167727-YN-0	CHICAGO ILL WASTEWATER TRANSMI		06/05/2018	UMB BANK		610,914	600,000	633,096	621,740		(9,389)		(9,389)		612,351		(1,437)	(1,437)	28,833	01/01/2019	1FE
186352-QS-2	CLEVELAND OHIO ARPT SYS REV		05/02/2018	UMB BANK		338,299	300,000	365,604	351,014		(2,720)		(2,720)		348,294		(9,995)	(9,995)	12,569	01/01/2024	1FE
186352-RC-6	CLEVELAND OHIO ARPT SYS REV		05/24/2018	UMB BANK		142,160	125,000	151,285	147,029		(1,433)		(1,433)		145,596		(3,436)	(3,436)	5,694	01/01/2024	1FE
19648F-FB-5	COLORADO HEALTH FACS AUTH REV		06/08/2018	UMB BANK		108,579	100,000	109,584	109,493		(1,221)		(1,221)		108,272		307	307	2,403	05/15/2021	1FE
196558-SF-8	COLORADO RIVER TEX MUN WTR DIS		06/05/2018	UMB BANK		116,248	100,000	120,099	120,010		(1,163)		(1,163)		118,848		(2,600)	(2,600)	2,333	01/01/2025	1FE
196558-SJ-0	COLORADO RIVER TEX MUN WTR DIS		04/24/2018	STIFEL CAPITAL MARKETS		1,669,332	1,400,000	1,745,464	1,744,445		(9,878)		(9,878)		1,734,567		(65,235)	(65,235)	24,694	01/01/2028	1FE
196632-A9-4	COLORADO SPRINGS COLO UTILS		04/17/2018	UMB BANK		115,618	100,000	120,824	119,974		(980)		(980)		118,994		(3,376)	(3,376)	2,806	11/15/2023	1FE
196632-ZL-0	COLORADO SPRINGS COLO UTILS		06/25/2018	UMB BANK		115,664	100,000	120,824	119,974		(1,600)		(1,600)		118,375		(2,711)	(2,711)	3,750	11/15/2023	1FE
196680-HX-6	COLORADO ST BLDG EXCELLENT SCH		04/17/2018	UMB BANK		577,095	500,000	591,550	590,633		(4,140)		(4,140)		586,493		(9,398)	(9,398)	9,167	03/15/2024	1FE
19668Q-JA-4	COLORADO ST BLDG EXCELLENT SCH		04/24/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		2,830,204	2,405,000	2,960,146	2,956,549		(17,305)		(17,305)		2,939,244		(109,040)	(109,040)	46,430	03/15/2027	1FE
196696-PT-9	COLORADO ST BRD CMNTY COLLEGES		05/04/2018	UMB BANK		519,800	500,000	528,285	528,257		(1,169)		(1,169)		527,088		(7,288)	(7,288)	5,417	11/01/2025	1FE
196707-XC-2	COLORADO ST BRD GOVERNORS UNIV		04/17/2018	FIDELITY CAPITAL MARKETS		2,359,860	2,000,000	2,426,220	2,424,768		(14,324)		(14,324)		2,410,444		(50,584)	(50,584)	33,056	03/01/2026	1FE
196707-XE-8	COLORADO ST BRD GOVERNORS UNIV		06/29/2018	UMB BANK		546,218	450,000	555,714	555,434		(4,423)		(4,423)		551,011		(4,793)	(4,793)	11,479	03/01/2028	1FE
20774Y-3J-4	CONNECTICUT ST HEALTH & EDL FA		05/30/2018	UMB BANK		109,233	100,000	109,599			(454)		(454)		109,145		88	88	792	07/01/2021	1FE
20774Y-A7-2	CONNECTICUT ST HEALTH & EDL FA		05/07/2018	UMB BANK		358,663	350,000	381,465	365,005		(3,537)		(3,537)		361,468		(2,805)	(2,805)	11,978	07/01/2019	1FE
20774Y-A8-0	CONNECTICUT ST HEALTH & EDL FA		04/30/2018	UMB BANK		159,527	150,000	172,215	163,452		(1,784)		(1,784)		161,668		(2,141)	(2,141)	6,271	07/01/2020	1FE
20774Y-Y7-6	CONNECTICUT ST HEALTH & EDL FA		06/06/2018	UMB BANK		348,996	300,000	361,575	360,767		(3,285)		(3,285)		357,483		(8,487)	(8,487)	8,167	07/01/2025	1FE
207758-VK-6	CONNECTICUT ST SPL TAX OBLIG R		05/31/2018	UMB BANK		114,752	100,000	121,909	118,109		(1,276)		(1,276)		116,834		(2,082)	(2,082)	3,750	09/01/2023	1FE
23378R-FB-7	DAHLONEGA GA DOWNTOWN DEV AUTH		05/09/2018	UMB BANK		621,234	530,000	643,892	643,556		(4,410)		(4,410)		639,146		(17,912)	(17,912)	10,306	07/01/2026	1FE
235586-BT-0	DALTON GA UTILS REV		06/19/2018	UMB BANK		283,125	250,000	290,373	289,561		(3,468)		(3,468)		286,093		(2,968)	(2,968)	7,292	03/01/2023	1FE
235586-BV-5	DALTON GA UTILS REV		05/08/2018	UMB BANK		463,936	400,000	479,688	478,558		(3,663)		(3,663)		474,895		(10,959)	(10,959)	9,389	03/01/2025	1FE
235586-BY-9	DALTON GA UTILS REV		05/02/2018	UMB BANK		118,169	100,000	121,228	121,001		(702)		(702)		120,299		(2,130)	(2,130)	2,264	03/01/2028	1FE
246045-NL-8	DELAWARE CNTY PA REGL WTR QUAL		04/24/2018	UMB BANK		434,535	375,000	453,353	453,077		(3,171)		(3,171)		449,905		(15,370)	(15,370)	6,510	05/01/2025	1FE
246045-NN-4	DELAWARE CNTY PA REGL WTR QUAL		04/11/2018	UMB BANK		478,604	400,000	496,952	496,691		(2,659)		(2,659)		494,032		(15,428)	(15,428)	6,222	05/01/2027	1FE
246387-QT-4	DELAWARE ST ECONOMIC DEV AUTH		05/08/2018	UMB BANK		133,678	125,000	144,723	134,669		(1,228)		(1,228)		133,440		237	237	3,802	10/01/2020	1FE
246387-QU-1	DELAWARE ST ECONOMIC DEV AUTH		05/14/2018	UMB BANK		136,965	125,000	146,003	137,008		(1,155)		(1,155)		135,854		1,111	1,111	3,906	10/01/2021	1FE
27149T-AS-0	EAST CENT REGL WASTEWATER TREA		04/03/2018	UMB BANK		1,070,082	900,000	1,098,630	1,097,972		(6,189)		(6,189)		1,091,783		(21,701)	(21,701)	13,000	10/01/2025	1FE
27149T-AV-3	EAST CENT REGL WASTEWATER TREA		04/24/2018	PIPER JAFFRAY INC.		1,402,974	1,175,000	1,471,194	1,470,436		(8,735)		(8,735)		1,461,701		(58,728)	(58,728)	20,399	10/01/2028	1FE
27149T-AW-1	EAST CENT REGL WASTEWATER TREA		04/24/2018	PIPER JAFFRAY INC.		1,825,760	1,535,000	1,912,748	1,911,785		(11,107)		(11,107)		1,900,677		(74,918)	(74,918)	26,649	10/01/2029	1FE
29087L-CU-0	EMERALD COAST FLA UTILS AUTH R		04/04/2018	UMB BANK		195,629	180,000	207,598	196,141		(1,386)		(1,386)		194,754		875	875	6,875	01/01/2021	1FE
29270C-X6-7	ENERGY NORTHWEST WASH ELEC REV		05/15/2018	MORGAN STANLEY		9,432,132	8,200,000	9,508,720			(25,994)		(25,994)		9,482,726		(50,594)	(50,594)	54,667	07/01/2024	1FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2018	SCHEDULED REDEMPTION		1,770	1,770	1,831	1,818		(48)		(48)		1,770				48	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2018	SCHEDULED REDEMPTION		569	569	582	579		(11)		(11)		569				16	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2018	SCHEDULED REDEMPTION		58	58	60	61		(3)		(3)		58				2	01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2018	SCHEDULED REDEMPTION		12	12	12	12						12					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2018	SCHEDULED REDEMPTION		14	14	14	14						14					06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2018	SCHEDULED REDEMPTION		972	972	1,006	1,028		(56)		(56)		972				28	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2018	SCHEDULED REDEMPTION		485	485	501	514		(29)		(29)		485				15	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2018	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2018	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2018	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	09/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2018	SCHEDULED REDEMPTION		13	13	13	13						13					12/01/2034	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2018	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2018	SCHEDULED REDEMPTION		115	115	116	117		(2)		(2)		115				4	09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2018	SCHEDULED REDEMPTION		27	27	28	27						27				1	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2018	SCHEDULED REDEMPTION		1,548	1,548	1,582	1,570		(22)		(22)		1,548				51	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2018	SCHEDULED REDEMPTION		803	803	770	783		20		20		803				25	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2018	SCHEDULED REDEMPTION		1,911	1,911	1,952	1,937		(26)		(26)		1,911				65	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2018	SCHEDULED REDEMPTION		320	320	327	324		(4)		(4)		320				11	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2018	SCHEDULED REDEMPTION		227	227	233	232		(4)		(4)		227				6	04/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2018	SCHEDULED REDEMPTION		3	3	3	3						3					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2018	SCHEDULED REDEMPTION		671	671	688	701		(30)		(30)		671				22	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2018	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2018	SCHEDULED REDEMPTION		482	482	494	495		(14)		(14)		482				14	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2018	SCHEDULED REDEMPTION		637	637	652	651		(15)		(15)		637				17	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2018	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2018	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2018	SCHEDULED REDEMPTION		479	479	491	507		(28)		(28)		479				17	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2018	SCHEDULED REDEMPTION		119	119	123	131		(12)		(12)		119				4	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2018	SCHEDULED REDEMPTION		81	81	83	85		(4)		(4)		81				3	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2018	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2018	SCHEDULED REDEMPTION		76	76	79	79		(3)		(3)		76				2	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2018	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2018	SCHEDULED REDEMPTION		243	243	249	248		(5)		(5)		243				7	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2018	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				3	12/01/2028	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2018	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28				1	02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2018	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2018	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		04/01/2018	SCHEDULED REDEMPTION		971	971	939	936		35		35		971				22	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2018	SCHEDULED REDEMPTION		119	119	115	116		3		3		119				4	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2018	SCHEDULED REDEMPTION		108	108	107	106		1		1		108				3	06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2018	SCHEDULED REDEMPTION		386	386	384	381		6		6		386				12	08/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2018	SCHEDULED REDEMPTION		40	40	41	43		(3)		(3)		40				1	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2018	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2018	SCHEDULED REDEMPTION		27	27	27	28		(2)		(2)		27				1	02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2018	SCHEDULED REDEMPTION		56	56	54	53		3		3		56				2	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2018	SCHEDULED REDEMPTION		99	99	101	104		(6)		(6)		99				3	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2018	SCHEDULED REDEMPTION		1,315	1,315	1,345	1,345		(30)		(30)		1,315				39	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2018	SCHEDULED REDEMPTION		10	10	10	9		1		1		10					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2018	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2018	SCHEDULED REDEMPTION		30	30	30	30						30				1	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2018	SCHEDULED REDEMPTION		891	891	913	925		(34)		(34)		891				29	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2018	SCHEDULED REDEMPTION		81	81	80	80		1		1		81				3	03/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2018	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2018	SCHEDULED REDEMPTION		154	154	160	164		(10)		(10)		154				5	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2018	SCHEDULED REDEMPTION		145	145	150	151		(6)		(6)		145				5	03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2018	SCHEDULED REDEMPTION		36	36	37	40		(4)		(4)		36				1	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		04/01/2018	SCHEDULED REDEMPTION		171	171	177	188		(16)		(16)		171				4	04/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2018	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2018	SCHEDULED REDEMPTION		177	177	183	182		(5)		(5)		177				6	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2018	SCHEDULED REDEMPTION		218	218	226	237		(19)		(19)		218				6	06/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2018	SCHEDULED REDEMPTION		380	380	393	394		(15)		(15)		380				12	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2018	SCHEDULED REDEMPTION		10	10	10	10						10					08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2018	SCHEDULED REDEMPTION		28	28	28	28						28				1	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2018	SCHEDULED REDEMPTION		232	232	231	230		2		2		232				7	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2018	SCHEDULED REDEMPTION		10	10	11	11						10					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2018	SCHEDULED REDEMPTION		168	168	174	174		(6)		(6)		168				5	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2018	SCHEDULED REDEMPTION		163	163	165	166		(4)		(4)		163				4	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2018	SCHEDULED REDEMPTION		888	888	907	901		(13)		(13)		888				29	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2018	SCHEDULED REDEMPTION		1,007	1,007	1,028	1,010		(3)		(3)		1,007				33	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2018	SCHEDULED REDEMPTION		643	643	655	650		(8)		(8)		643				21	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2018	SCHEDULED REDEMPTION		431	431	439	435		(4)		(4)		431				14	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2018	SCHEDULED REDEMPTION		186	186	192	192		(6)		(6)		186				6	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2018	SCHEDULED REDEMPTION		45	45	47	46		(1)		(1)		45				1	09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2018	SCHEDULED REDEMPTION		55,555	55,555	57,512	57,279		(1,725)		(1,725)		55,555				807	04/01/2032	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2018	SCHEDULED REDEMPTION		1,898	1,898	1,978	1,902		(4)		(4)		1,898				39	08/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		06/01/2018	Various		344	344	361	345		(1)		(1)		344				5	06/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2018	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2018	SCHEDULED REDEMPTION		258	258	262	263		(4)		(4)		258				9	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2018	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2026	1
31283H-03-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2018	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2018	SCHEDULED REDEMPTION		1,382	1,382	1,430	1,508		(126)		(126)		1,382				47	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2018	SCHEDULED REDEMPTION		287	287	297	316		(29)		(29)		287				9	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2018	SCHEDULED REDEMPTION		175	175	181	181		(7)		(7)		175				5	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2018	SCHEDULED REDEMPTION		10	10	10	10						10					07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2018	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				1	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2018	SCHEDULED REDEMPTION		26	26	26	26						26				1	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		06/01/2018	SCHEDULED REDEMPTION		1,477	1,477	1,592	1,482		(5)		(5)		1,477				24	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2018	SCHEDULED REDEMPTION		9,945	9,945	10,430	10,248		(303)		(303)		9,945				257	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2018	SCHEDULED REDEMPTION		10,796	10,796	11,256	11,129		(333)		(333)		10,796				280	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2018	SCHEDULED REDEMPTION		6,307	6,307	6,571	6,485		(178)		(178)		6,307				164	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2018	SCHEDULED REDEMPTION		14,417	14,417	14,985	14,809		(393)		(393)		14,417				340	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2018	SCHEDULED REDEMPTION		8,282	8,282	8,638	8,534		(253)		(253)		8,282				215	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2018	SCHEDULED REDEMPTION		78,584	78,584	81,681	81,247		(2,663)		(2,663)		78,584				1,861	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2018	SCHEDULED REDEMPTION		8,823	8,823	9,142	9,147		(324)		(324)		8,823				205	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2018	SCHEDULED REDEMPTION		4,130	4,130	4,285	4,286		(156)		(156)		4,130				96	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2018	SCHEDULED REDEMPTION		18,475	18,475	19,160	19,044		(568)		(568)		18,475				439	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2018	SCHEDULED REDEMPTION		9,800	9,800	10,145	10,137		(337)		(337)		9,800				230	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2018	SCHEDULED REDEMPTION		4,288	4,288	4,447	4,463		(174)		(174)		4,288				103	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2018	SCHEDULED REDEMPTION		17,023	17,023	17,682	17,628		(605)		(605)		17,023				406	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2018	SCHEDULED REDEMPTION		13,910	13,910	14,458	14,503		(593)		(593)		13,910				332	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2018	SCHEDULED REDEMPTION		8,729	8,729	9,051	8,945		(216)		(216)		8,729				207	12/01/2022	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2018	SCHEDULED REDEMPTION		15,436	15,436	16,045	16,055		(619)		(619)		15,436				365	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2018	SCHEDULED REDEMPTION		9,006	9,006	9,388	9,252		(245)		(245)		9,006				238	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2018	SCHEDULED REDEMPTION		8,248	8,248	8,655	8,496		(248)		(248)		8,248				210	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2018	SCHEDULED REDEMPTION		11,833	11,833	12,417	12,115		(282)		(282)		11,833				308	12/01/2022	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		06/01/2018	SCHEDULED REDEMPTION		28,293	28,293	29,408	28,950		(657)		(657)		28,293				702	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2018	SCHEDULED REDEMPTION		14,226	14,226	14,727	14,794		(569)		(569)		14,226				345	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2018	SCHEDULED REDEMPTION		139,685	139,685	146,582	143,720		(4,035)		(4,035)		139,685				3,594	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2018	SCHEDULED REDEMPTION		7,463	7,463	7,831	7,914		(451)		(451)		7,463				193	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2018	SCHEDULED REDEMPTION		938	938	971	996		(57)		(57)		938				22	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2018	SCHEDULED REDEMPTION		4,425	4,425	4,582	4,639		(215)		(215)		4,425				101	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		06/01/2018	SCHEDULED REDEMPTION		550	550	577	554		(5)		(5)		550				14	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		06/01/2018	SCHEDULED REDEMPTION		1,845	1,845	1,910	1,894		(49)		(49)		1,845				44	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		06/01/2018	SCHEDULED REDEMPTION		2,095	2,095	2,169	2,107		(12)		(12)		2,095				44	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		06/01/2018	SCHEDULED REDEMPTION		1,162	1,162	1,219	1,174		(12)		(12)		1,162				30	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		06/01/2018	SCHEDULED REDEMPTION		4,726	4,726	4,959	4,790		(64)		(64)		4,726				125	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2018	SCHEDULED REDEMPTION		11,698	11,698	12,276	12,064		(366)		(366)		11,698				305	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2018	SCHEDULED REDEMPTION		77,281	77,281	80,807	79,943		(2,661)		(2,661)		77,281				1,095	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2018	SCHEDULED REDEMPTION		189,204	189,204	197,622	195,667		(6,463)		(6,463)		189,204				2,714	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2018	SCHEDULED REDEMPTION		186,727	186,727	195,086	192,950		(6,222)		(6,222)		186,727				2,634	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2018	SCHEDULED REDEMPTION		33,454	33,454	32,681	32,870		585		585		33,454				740	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2018	SCHEDULED REDEMPTION		2,038	2,038	1,991	2,003		35		35		2,038				58	08/01/2028	1
313615-H4-1	FED NATL MTG ASSOC #050651		06/01/2018	SCHEDULED REDEMPTION		45	45	47	47		(2)		(2)		45				2	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2018	SCHEDULED REDEMPTION		88	88	91	90		(1)		(1)		88				3	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2018	SCHEDULED REDEMPTION		9	9	9	9						9					01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2018	SCHEDULED REDEMPTION		8	8	9	9						8					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2018	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	09/01/2022	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2018	SCHEDULED REDEMPTION		287	287	294	293		(6)		(6)		287				11	12/01/2024	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2018	SCHEDULED REDEMPTION		200	200	207	201		(1)		(1)		200				6	06/01/2019	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2018	SCHEDULED REDEMPTION		875	875	909	953		(78)		(78)		875				29	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2018	SCHEDULED REDEMPTION		696	696	723	765		(69)		(69)		696				23	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2018	SCHEDULED REDEMPTION		5,085	5,085	5,280	5,579		(494)		(494)		5,085				180	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2018	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2018	SCHEDULED REDEMPTION		1	1	1	2						1					03/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2018	SCHEDULED REDEMPTION		413	413	426	447		(34)		(34)		413				15	07/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2018	SCHEDULED REDEMPTION		21	21	23	25		(3)		(3)		21				1	09/01/2031	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2018	SCHEDULED REDEMPTION		907	907	936	925		(17)		(17)		907				26	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2018	SCHEDULED REDEMPTION		549	549	566	560		(11)		(11)		549				15	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2018	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2018	SCHEDULED REDEMPTION		651	651	671	664		(13)		(13)		651				18	08/01/2022	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2018	SCHEDULED REDEMPTION		129	129	119	120		9		9		129				3	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2018	SCHEDULED REDEMPTION		2,517	2,517	2,607	2,594		(77)		(77)		2,517				59	10/01/2023	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2018	SCHEDULED REDEMPTION		1,316	1,316	1,384	1,343		(26)		(26)		1,316				56	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		05/01/2018	SCHEDULED REDEMPTION		145	145	154	157		(12)		(12)		145				5	03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2018	SCHEDULED REDEMPTION		143	143	147	146		(3)		(3)		143				5	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2018	SCHEDULED REDEMPTION		286	286	296	294		(8)		(8)		286				11	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2018	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				2	09/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2018	SCHEDULED REDEMPTION		171	171	176	175		(4)		(4)		171				6	10/01/2025	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2018	SCHEDULED REDEMPTION		65	65	68	68		(3)		(3)		65				2	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2018	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2018	SCHEDULED REDEMPTION		748	748	775	768		(20)		(20)		748				28	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2018	SCHEDULED REDEMPTION		95	95	98	97		(1)		(1)		95				3	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2018	SCHEDULED REDEMPTION		711	711	733	723		(12)		(12)		711				20	01/01/2023	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2018	SCHEDULED REDEMPTION		1,041	1,041	1,067	1,058		(18)		(18)		1,041				37	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2018	SCHEDULED REDEMPTION		49	49	49	49		1		1		49				2	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2018	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2018	SCHEDULED REDEMPTION		41	41	40	40		1		1		41				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2018	SCHEDULED REDEMPTION		226	226	235	236		(10)		(10)		226				9	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2018	SCHEDULED REDEMPTION		63	63	66	68		(4)		(4)		63				2	09/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2018	SCHEDULED REDEMPTION		67	67	69	72		(5)		(5)		67				3	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2018	SCHEDULED REDEMPTION		31	31	31	31						31				1	09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2018	SCHEDULED REDEMPTION		8	8	8	8						8					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2018	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2018	SCHEDULED REDEMPTION		47	47	49	51		(4)		(4)		47				2	11/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2018	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					01/01/2030	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2018	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2018	SCHEDULED REDEMPTION		3	3	3	4						3					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2018	SCHEDULED REDEMPTION		70	70	73	76		(6)		(6)		70				3	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2018	SCHEDULED REDEMPTION		77	77	80	83		(6)		(6)		77				3	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2018	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					01/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2018	SCHEDULED REDEMPTION		139	139	144	147		(9)		(9)		139				5	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2018	SCHEDULED REDEMPTION		173	173	179	179		(6)		(6)		173				7	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2018	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2018	SCHEDULED REDEMPTION		58	58	61	63		(4)		(4)		58				2	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2018	SCHEDULED REDEMPTION		84	84	87	93		(9)		(9)		84				3	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2018	SCHEDULED REDEMPTION		68	68	70	73		(6)		(6)		68				3	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2018	SCHEDULED REDEMPTION		43	43	45	48		(4)		(4)		43				2	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2018	SCHEDULED REDEMPTION		307	307	319	344		(37)		(37)		307				11	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2018	SCHEDULED REDEMPTION		64	64	66	69		(6)		(6)		64				2	01/01/2031	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2018	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2018	SCHEDULED REDEMPTION		150	150	156	165		(15)		(15)		150				6	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2018	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					04/01/2031	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2018	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2018	SCHEDULED REDEMPTION		87	87	92	98		(11)		(11)		87				4	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2018	SCHEDULED REDEMPTION		39	39	40	44		(6)		(6)		39				2	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2018	SCHEDULED REDEMPTION		47	47	49	53		(6)		(6)		47				2	05/01/2030	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2018	SCHEDULED REDEMPTION		63	63	65	71		(8)		(8)		63				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2018	SCHEDULED REDEMPTION		60	60	62	68		(8)		(8)		60				2	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2018	SCHEDULED REDEMPTION		40	40	41	43		(3)		(3)		40				1	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2018	SCHEDULED REDEMPTION		43	43	44	48		(5)		(5)		43				2	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2018	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	05/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2018	SCHEDULED REDEMPTION		27	27	28	31		(3)		(3)		27				1	05/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2018	SCHEDULED REDEMPTION		22	22	23	24		(3)		(3)		22				1	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2018	SCHEDULED REDEMPTION		78	78	81	84		(6)		(6)		78				3	08/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2018	SCHEDULED REDEMPTION		27	27	28	31		(4)		(4)		27				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2018	SCHEDULED REDEMPTION		42	42	44	46		(4)		(4)		42				2	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2018	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2018	SCHEDULED REDEMPTION		185	185	190	200		(15)		(15)		185				6	08/01/2031	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2018	SCHEDULED REDEMPTION		24	24	25	27		(3)		(3)		24				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2018	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2018	SCHEDULED REDEMPTION		139	139	144	152		(14)		(14)		139				5	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2018	SCHEDULED REDEMPTION		325	325	329	332		(6)		(6)		325				12	10/01/2023	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2018	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16				1	08/01/2030	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2018	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2018	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2018	SCHEDULED REDEMPTION		20	20	21	23		(3)		(3)		20				1	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2018	SCHEDULED REDEMPTION		41	41	44	47		(6)		(6)		41				2	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2018	SCHEDULED REDEMPTION		141	141	146	160		(19)		(19)		141				4	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2018	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2018	SCHEDULED REDEMPTION		244	244	253	267		(23)		(23)		244				9	03/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2018	SCHEDULED REDEMPTION		15	15	15	16		(2)		(2)		15				1	02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2018	SCHEDULED REDEMPTION		108	108	112	118		(10)		(10)		108				4	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2018	SCHEDULED REDEMPTION		810	810	842	844		(34)		(34)		810				30	12/01/2030	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2018	SCHEDULED REDEMPTION		343	343	356	351		(8)		(8)		343				13	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2018	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	01/01/2031	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2018	SCHEDULED REDEMPTION		191	191	196	194		(3)		(3)		191				5	04/01/2021	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2018	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					05/01/2031	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2018	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2018	SCHEDULED REDEMPTION		314	314	330	347		(32)		(32)		314				12	03/01/2031	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2018	SCHEDULED REDEMPTION		181	181	192	214		(33)		(33)		181				7	06/01/2031	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2018	SCHEDULED REDEMPTION		711	711	731	754		(43)		(43)		711				19	08/01/2031	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2018	SCHEDULED REDEMPTION		51	51	53	56		(5)		(5)		51				2	08/01/2031	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2018	SCHEDULED REDEMPTION		73	73	77	83		(10)		(10)		73				3	07/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2018	SCHEDULED REDEMPTION		1,378	1,378	1,378	1,378						1,378				25	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2018	SCHEDULED REDEMPTION		101	101	105	111		(10)		(10)		101				4	02/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2018	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					03/01/2032	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2018	SCHEDULED REDEMPTION		1,224	1,224	1,224	1,224						1,224				22	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2018	SCHEDULED REDEMPTION		916	916	951	972		(57)		(57)		916				32	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2018	SCHEDULED REDEMPTION		229	229	238	243		(14)		(14)		229				8	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2018	SCHEDULED REDEMPTION		818	818	850	866		(48)		(48)		818				29	03/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2018	SCHEDULED REDEMPTION		33	33	34	35		(3)		(3)		33				1	04/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2018	SCHEDULED REDEMPTION		315	315	333	336		(20)		(20)		315				11	07/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2018	SCHEDULED REDEMPTION		4,384	4,384	4,458	4,471		(87)		(87)		4,384				72	11/01/2032	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2018	SCHEDULED REDEMPTION		1,802	1,802	1,876	1,930		(128)		(128)		1,802				55	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2018	SCHEDULED REDEMPTION		49,819	49,819	49,819	49,819						49,819				390	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2018	SCHEDULED REDEMPTION		32,651	32,651	32,651	32,651						32,651				211	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2018	SCHEDULED REDEMPTION		2,672	2,672	2,672	2,672						2,672				41	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2018	SCHEDULED REDEMPTION		9,741	9,741	9,741	9,741						9,741				149	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2018	SCHEDULED REDEMPTION		7,694	7,694	7,694	7,694						7,694				117	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2018	SCHEDULED REDEMPTION		9,191	9,191	9,191	9,191						9,191				88	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2018	SCHEDULED REDEMPTION		110	110	108	108				3		110				3	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2018	SCHEDULED REDEMPTION		68,155	68,155	68,155	68,155						68,155				1,367	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2018	SCHEDULED REDEMPTION		333	333	342	337		(4)		(4)		333				9	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2018	SCHEDULED REDEMPTION		49,748	49,748	51,987	51,120		(1,372)		(1,372)		49,748				1,170	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2018	SCHEDULED REDEMPTION		3,543	3,543	3,543	3,543						3,543				54	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2018	SCHEDULED REDEMPTION		2,848	2,848	2,848	2,848						2,848				43	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2018	SCHEDULED REDEMPTION		2,063	2,063	2,063	2,063						2,063				31	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2018	SCHEDULED REDEMPTION		89,834	89,834	89,834	89,834						89,834				1,852	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2018	SCHEDULED REDEMPTION		321	321	312	312				9		321				8	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2018	SCHEDULED REDEMPTION		3,518	3,518	3,649	3,570		(53)		(53)		3,518				83	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2018	SCHEDULED REDEMPTION		2,417	2,417	2,417	2,417						2,417				37	10/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2018	SCHEDULED REDEMPTION		11,515	11,515	11,992	11,891		(376)		(376)		11,515				299	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2018	SCHEDULED REDEMPTION		35,786	35,786	37,402	36,828		(1,042)		(1,042)		35,786				867	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2018	SCHEDULED REDEMPTION		21,379	21,379	22,136	22,009		(630)		(630)		21,379				505	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2018	SCHEDULED REDEMPTION		41,412	41,412	42,946	42,641		(1,229)		(1,229)		41,412				917	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2018	SCHEDULED REDEMPTION		5,813	5,813	6,054	5,991		(178)		(178)		5,813				151	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2018	SCHEDULED REDEMPTION		10,035	10,035	10,410	10,318		(283)		(283)		10,035				237	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		06/01/2018	SCHEDULED REDEMPTION		72,472	72,472	78,779	76,122		(3,650)		(3,650)		72,472				1,716	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2018	SCHEDULED REDEMPTION		8,753	8,753	9,123	9,078		(325)		(325)		8,753				227	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2018	SCHEDULED REDEMPTION		3,585	3,585	3,712	3,694		(109)		(109)		3,585				85	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2018	SCHEDULED REDEMPTION		434	434	443	448		(14)		(14)		434				10	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2018	SCHEDULED REDEMPTION		4,716	4,716	4,888	4,833		(117)		(117)		4,716				108	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2018	SCHEDULED REDEMPTION		20,280	20,280	21,122	20,789		(509)		(509)		20,280				525	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2018	SCHEDULED REDEMPTION		15,095	15,095	15,733	15,623		(529)		(529)		15,095				387	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2018	SCHEDULED REDEMPTION		164,057	164,057	171,645	170,185		(6,128)		(6,128)		164,057				2,304	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2018	SCHEDULED REDEMPTION		263,625	263,625	275,746	271,877		(8,252)		(8,252)		263,625				3,807	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2018	SCHEDULED REDEMPTION		138,442	138,442	144,808	143,407		(4,965)		(4,965)		138,442				1,960	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2018	SCHEDULED REDEMPTION		61,697	61,697	65,071	64,504		(2,807)		(2,807)		61,697				1,024	06/01/2032	1
315361-KN-4	FERRIS ST UNIV MICH REV		04/27/2018	UMB BANK		289,583	250,000	310,720	303,391		(2,128)		(2,128)		301,262		(11,680)	(11,680)	7,292	10/01/2025	1FE
373283-CF-5	GEORGIA MUN ASSN INC CTFS PART		05/03/2018	UMB BANK		110,576	100,000	111,238			(599)		(599)		110,639		(63)	(63)	1,042	12/01/2021	1FE
378352-PG-7	GLENDALE ARIZ WTR & SWR REV		04/24/2018	UMB BANK		250,714	235,000	280,414	256,684		(2,737)		(2,737)		253,947		(3,233)	(3,233)	9,628	07/01/2020	1FE
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		06/07/2018	UMB BANK		167,978	150,000	183,965	171,356		(2,039)		(2,039)		169,317		(1,340)	(1,340)	7,083	07/01/2022	1FE
37970P-HX-3	GLOUCESTER CNTY N J IMPT AUTH		06/27/2018	UMB BANK		233,222	200,000	241,758	239,609		(1,898)		(1,898)		237,710		(4,488)	(4,488)	5,750	11/01/2025	1FE
396649-EQ-4	GREENEVILLE TENN HEALTH & EDL		05/30/2018	UMB BANK		594,292	540,000	586,192							586,192		8,100	8,100		07/01/2032	1FE
397337-CJ-3	GREENWOOD S C MET DIST SWR SYS		04/05/2018	UMB BANK		115,254	100,000	123,055	118,182		(821)		(821)		117,361		(2,107)	(2,107)	2,611	10/01/2023	1FE
397337-CK-0	GREENWOOD S C MET DIST SWR SYS		04/17/2018	UMB BANK		232,606	200,000	249,620	240,502		(1,696)		(1,696)		238,806		(6,200)	(6,200)	5,500	10/01/2024	1FE
414008-BS-0	HARRIS CNTY TEX CULTURAL ED FA		06/26/2018	UMB BANK		104,670	100,000	113,359	107,187		(1,873)		(1,873)		105,314		(644)	(644)	3,097	11/15/2019	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2018	CALLED @ 100.000		235,000	235,000	231,870	233,919		87		87		234,005		995	995	7,403	06/01/2025	1
43232V-UB-5	HILLSBOROUGH CNTY FLA SCH BRD		04/24/2018	SAMUEL A. RAMIREZ & COMPANY, INC.		2,507,479	2,125,000	2,614,048	2,608,019		(14,611)		(14,611)		2,593,408		(85,929)	(85,929)	48,108	07/01/2027	1FE
451434-BX-1	IDAHO ST		06/29/2018	MATURED		15,000,000	15,000,000	15,454,200	15,226,471		(226,471)		(226,471)		15,000,000				593,333	06/29/2018	1FE
45450N-AJ-8	INDIAN TRACE DEV DIST FL SA WTR 05		05/01/2018	MATURED		2,685,000	2,685,000	2,854,018	2,685,000						2,685,000				67,125	05/01/2018	2FE
45505M-CR-5	INDIANA ST FIN AUTH WASTEWATER		06/15/2018	UMB BANK		107,350	100,000	117,430	107,986		(1,325)		(1,325)		106,661		689	689	3,583	10/01/2020	1FE
45884A-ZS-5	INTERMOUNTAIN PWR AGY UTAH PWR		04/12/2018	UMB BANK		118,087	105,000	117,746			(96)		(96)		117,650		437	437	175	07/01/2022	1FE
462460-5F-9	IOWA HIGHER ED LN AUTH REV		05/18/2018	UMB BANK		111,343	100,000	113,012	111,624		(612)		(612)		111,012		331	331	1,900	12/01/2024	1FE
472628-QL-3	JEFFERSON CNTY ALA		05/03/2018	UMB BANK		104,131	100,000	107,565	106,096		(1,240)		(1,240)		104,857		(726)	(726)	3,847	09/15/2019	1FE
472628-QN-9	JEFFERSON CNTY ALA		05/22/2018	UMB BANK		218,326	200,000	226,676	224,060		(2,484)		(2,484)		221,576		(3,250)	(3,250)	8,125	09/15/2021	1FE
472628-QR-0	JEFFERSON CNTY ALA		05/31/2018	UMB BANK		227,516	200,000	234,784	232,546		(2,301)		(2,301)		230,245		(2,729)	(2,729)	8,444	09/15/2023	1FE
472628-QT-6	JEFFERSON CNTY ALA		04/17/2018	MORGAN STANLEY		996,568	870,000	1,041,677	1,033,627		(5,837)		(5,837)		1,027,790		(31,223)	(31,223)	31,296	09/15/2025	1FE
483233-NL-2	KALAMAZOO MICH HOSP FIN AUTH H		04/09/2018	UMB BANK		281,315	250,000	300,628	291,902		(2,073)		(2,073)		289,829		(8,514)	(8,514)	5,069	05/15/2023	1FE
48526C-AZ-0	KANSAS MUN ENERGY AGY PWR PROJ		06/27/2018	UMB BANK		564,415	500,000	558,465			(2,759)		(2,759)		555,706		8,709	8,709	6,250	04/01/2023	1FE
485429-V4-3	KANSAS ST DEV FIN AUTH REV		05/01/2018	MATURED		1,905,000	1,905,000	2,126,837	1,929,950		(24,950)		(24,950)		1,905,000				47,625	05/01/2018	1FE
495289-4D-9	KING CNTY WASH SWR REV		04/23/2018	WELLS FARGO		10,006,578	8,550,000	10,938,870	10,624,035		(82,888)		(82,888)		10,541,147		(534,569)	(534,569)	349,125	07/01/2025	1FE
50825J-FZ-4	LAKE CNTY FL SCH BRD COP 05 C		06/01/2018	MATURED		2,245,000	2,245,000	2,497,114	2,255,720		(10,720)		(10,720)		2,245,000				58,931	06/01/2018	1FE
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF		06/01/2018	MATURED		1,635,000	1,635,000	1,778,422	1,641,138		(6,138)		(6,138)		1,635,000				40,875	06/01/2018	1FE
516391-BV-0	LANSING MICH BRD WTR & LT UTIL		05/01/2018	UMB BANK		109,364	100,000	113,456	110,842		(1,022)		(1,022)		109,820		(456)	(456)	4,194	07/01/2021	1FE
529050-EJ-1	LEXINGTON CNTY S C HEALTH SVCS		04/27/2018	UMB BANK		113,749	100,000	115,546	115,484		(832)		(832)		114,652		(903)	(903)	1,792	11/01/2023	1FE
529616-DH-4	LEXINGTON S C WTRWKS & SWR SYS		05/07/2018	UMB BANK		464,871	390,000	474,735	474,480		(3,005)		(3,005)		471,476		(6,604)	(6,604)	6,919	06/01/2026	1FE
534272-E4-7	LINCOLN NEB ELEC SYS REV		06/07/2018	UMB BANK		551,916	515,000	603,163	559,397		(7,079)		(7,079)		552,318		(401)	(401)	19,736	09/01/2020	1FE
537363-FZ-1	LITTLE ROCK ARK CAP IMPT REV		04/30/2018	UMB BANK		254,388	245,000	260,901	260,572		(866)		(866)		259,707		(5,318)	(5,318)	3,410	10/01/2023	1FE
542691-AE-0	LONG IS PWR AUTH N Y ELEC SYS		06/15/2018	UMB BANK		116,837	100,000	118,748	118,643		(1,043)		(1,043)		117,600		(763)	(763)	2,569	09/01/2025	1FE
542690-X7-2	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		06/26/2018	Various		4,720,119	4,450,000	5,185,496	4,667,496		(44,211)		(44,211)		4,623,285		96,834	96,834	145,368	05/01/2020	1FE
544435-3X-6	LOS ANGELES CALIF DEPT ARPTS A		06/05/2018	UMB BANK		114,522	100,000	121,461	114,439		(1,104)		(1,104)		113,335		1,187	1,187	2,806	05/15/2023	1FE
544495-4M-3	LOS ANGELES CALIF DEPT WTR & P		06/18/2018	UMB BANK		180,641	150,000	177,716			(421)		(421)		177,294		3,346	3,346	1,271	07/01/2033	1FE
544495-4N-1	LOS ANGELES CALIF DEPT WTR & P		06/18/2018	UMB BANK		179,937	150,000	177,017			(409)		(409)		176,607		3,330	3,330	1,271	07/01/2034	1FE
546399-BU-9	LOUISIANA PUB FACS AUTH REV		05/10/2018	UMB BANK		379,579	350,000	394,989	388,299		(3,878)		(3,878)		384,420		(4,842)	(4,842)	8,368	05/15/2021	1FE
546399-BZ-8	LOUISIANA PUB FACS AUTH REV		04/03/2018	UMB BANK		116,386	100,000	117,796	116,722		(466)		(466)		116,257		129	129	1,944	05/15/2026	1FE
546589-A3-6	LOUISVILLE & JEFFERSON CNTY KY		06/15/2018	UMB BANK		696,169	600,000	764,634	740,844		(6,540)		(6,540)		734,304		(38,135)	(38,135)	14,708	05/15/2025	1FE
54811G-TC-4	LOWER COLO RIV AUTH TEX REV		05/15/2018	MATURED		5,000	5,000	5,703	5,072		(72)		(72)		5,000				125	05/15/2018	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
54811G-TS-9	LOWER COLO RIV AUTH TEX REV		05/15/2018	MATURED		6,675,000	6,675,000	7,613,614	6,770,716		(95,716)		(95,716)		6,675,000				166,875	05/15/2018	1FE
556775-CL-6	MADISON CNTY ALA WTR REV		04/26/2018	UMB BANK		117,685	100,000	117,614			(19)		(19)		117,595		90	90	69	07/01/2031	1FE
556775-CM-4	MADISON CNTY ALA WTR REV		05/03/2018	UMB BANK		795,191	675,000	791,404			(324)		(324)		791,080		4,111	4,111	1,125	07/01/2032	1FE
557352-FQ-9	MADISON CNTY NEB HOSP AUTH NO		05/31/2018	UMB BANK		153,709	140,000	150,143			(82)		(82)		150,061		3,648	3,648	467	07/01/2035	2FE
57390E-ET-0	MARTIN CNTY FLA UTILS SYS REV		05/03/2018	UMB BANK		576,725	500,000	619,420	603,373		(5,066)		(5,066)		598,307		(21,582)	(21,582)	15,000	10/01/2024	1FE
574204-XV-0	MARYLAND ST DEPT TRANSN CONS T		05/15/2018	WELLS FARGO		12,214,680	12,000,000	14,193,360	12,414,372		(170,215)		(170,215)		12,244,158		(29,478)	(29,478)	276,667	12/01/2018	1FE
57563R-PR-4	MASSACHUSETTS EDL FING AUTH ED		06/13/2018	UMB BANK		163,076	150,000	160,625			(19)		(19)		160,606		2,470	2,470	42	07/01/2021	1FE
57584X-WA-5	MASSACHUSETTS ST DEV FIN AGY R		05/14/2018	UMB BANK		110,133	100,000	117,714	113,957		(1,123)		(1,123)		112,834		(2,701)	(2,701)	4,375	07/01/2022	2FE
57605A-FR-2	MASSACHUSETTS ST WTR POLLUTN A		06/12/2018	UMB BANK		1,608,200	1,500,000	1,803,705	1,631,326		(22,050)		(22,050)		1,609,276		(1,076)	(1,076)	64,306	08/01/2020	1FE
57605A-FS-0	MASSACHUSETTS ST WTR POLLUTN A		06/01/2018	UMB BANK		820,520	745,000	904,519	827,634		(9,427)		(9,427)		818,207		2,312	2,312	31,178	08/01/2021	1FE
59059C-AB-5	MESA CALIF WTR DIST CTFS PARTN		05/07/2018	UMB BANK		648,989	630,000	674,768	661,205		(8,646)		(8,646)		652,559		(3,570)	(3,570)	19,836	03/15/2019	1FE
59059C-AC-3	MESA CALIF WTR DIST CTFS PARTN		06/04/2018	UMB BANK		329,378	310,000	343,790	337,333		(4,388)		(4,388)		332,945		(3,568)	(3,568)	10,100	03/15/2020	1FE
59059C-AF-6	MESA CALIF WTR DIST CTFS PARTN		06/18/2018	UMB BANK		315,774	275,000	330,866	325,896		(4,450)		(4,450)		321,447		(5,672)	(5,672)	10,503	03/15/2023	1FE
59261A-NG-8	METROPOLITAN TRANSN AUTH N Y R		04/17/2018	GOLDMAN, SACHS & CO.		1,457,963	1,250,000	1,531,125	1,522,871		(9,633)		(9,633)		1,513,238		(55,276)	(55,276)	26,736	11/15/2025	1FE
59261A-PR-2	METROPOLITAN TRANSN AUTH N Y R		04/17/2018	GOLDMAN, SACHS & CO.		5,722,563	4,900,000	5,880,245	5,874,878		(34,097)		(34,097)		5,840,781		(118,218)	(118,218)	85,069	11/15/2025	1FE
59447T-LZ-4	MICHIGAN FIN AUTH REV		05/09/2018	UMB BANK		313,434	275,000	336,848	327,914		(2,602)		(2,602)		325,312		(11,878)	(11,878)	6,722	11/15/2024	1FE
59447T-MA-8	MICHIGAN FIN AUTH REV		05/29/2018	UMB BANK		1,149,600	1,000,000	1,237,900	1,207,770		(10,148)		(10,148)		1,197,622		(48,022)	(48,022)	27,222	11/15/2025	1FE
59447T-QD-8	MICHIGAN FIN AUTH REV		04/17/2018	PIPER JAFFRAY INC.		2,328,920	2,000,000	2,406,100	2,404,794		(14,101)		(14,101)		2,390,693		(61,773)	(61,773)	32,778	12/01/2025	1FE
60242M-CU-5	MILWAUKEE WI SEWERAGE REVENUE SER S5		06/01/2018	MATURED		1,170,000	1,170,000	1,308,493	1,182,095		(12,095)		(12,095)		1,170,000				23,400	06/01/2018	1FE
605638-AH-8	MISSISSIPPI ST GAMING TAX REV		05/17/2018	UMB BANK		113,891	100,000	117,905	113,336		(836)		(836)		112,500		1,391	1,391	3,000	10/15/2023	1FE
60636W-RV-9	MISSOURI ST HWYS & TRANS COMMN		05/22/2018	UMB BANK		180,635	170,000	203,109	183,427		(2,251)		(2,251)		181,176		(541)	(541)	4,793	05/01/2020	1FE
61075T-QE-1	MONROE CNTY N Y INDL DEV CORP		06/25/2018	UMB BANK		1,098,870	1,000,000	1,133,500	1,110,935		(15,100)		(15,100)		1,095,835		3,035	3,035	49,444	07/01/2021	1FE
612043-JS-9	MONTANA FAC FIN AUTH HEALTH CA		06/15/2018	UMB BANK		102,638	100,000	105,414	104,425		(1,370)		(1,370)		103,055		(417)	(417)	3,222	07/01/2019	1FE
61212L-PS-2	MONTANA ST BRD REGENTS HIGHER		04/30/2018	UMB BANK		250,600	250,000	256,033	255,442		(460)		(460)		254,982		(4,382)	(4,382)	2,319	11/15/2021	1FE
613603-YD-5	MONTGOMERY CNTY PA HIGHER ED &		06/15/2018	UMB BANK		137,010	125,000	135,958			(406)		(406)		135,551		1,459	1,459	799	09/01/2021	1FE
64461X-FB-6	NEW HAMPSHIRE HEALTH & ED FACS		04/20/2018	UMB BANK		227,676	200,000	228,032			(851)		(851)		227,181		495	495	1,750	08/01/2023	1FE
64461X-FD-2	NEW HAMPSHIRE HEALTH & ED FACS		06/18/2018	UMB BANK		116,427	100,000	116,073			(650)		(650)		115,423		1,004	1,004	1,653	08/01/2025	1FE
64461X-FE-0	NEW HAMPSHIRE HEALTH & ED FACS		06/21/2018	UMB BANK		293,450	250,000	291,920			(1,528)		(1,528)		290,392		3,058	3,058	4,306	08/01/2026	1FE
645790-BJ-4	NEW JERSEY HEALTH CARE FACS FI		06/22/2018	UMB BANK		107,445	100,000	116,116	111,744		(1,594)		(1,594)		110,150		(2,705)	(2,705)	4,931	07/01/2021	2FE
645790-EJ-1	NEW JERSEY HEALTH CARE FACS FI		05/23/2018	UMB BANK		163,119	150,000	175,109	168,709		(2,096)		(2,096)		166,614		(3,495)	(3,495)	6,750	07/01/2021	1FE
646066-MH-0	NEW JERSEY ST EDL FACS AUTH RE		06/28/2018	UMB BANK		1,167,690	1,100,000	1,253,450	1,180,628		(15,850)		(15,850)		1,164,778		2,912	2,912	30,069	07/01/2020	1FE
646066-MJ-6	NEW JERSEY ST EDL FACS AUTH RE		06/01/2018	UMB BANK		217,526	200,000	229,958	218,339		(2,167)		(2,167)		216,173		1,353	1,353	9,278	07/01/2021	1FE
646066-NA-4	NEW JERSEY ST EDL FACS AUTH RE		05/07/2018	UMB BANK		424,936	400,000	454,536	428,813		(3,827)		(3,827)		424,985		(49)	(49)	16,778	07/01/2020	1FE
646066-TW-0	NEW JERSEY ST EDL FACS AUTH RE		04/17/2018	JPMORGAN CHASE & CO.		6,198,020	5,375,000	6,692,198	6,492,832		(41,666)		(41,666)		6,451,166		(253,146)	(253,146)	215,000	07/01/2025	1FE
646140-BU-6	NEW JERSEY ST TPK AUTH TPK REV		04/30/2018	Various		2,298,013	2,000,000	2,352,280	2,350,113		(15,552)		(15,552)		2,334,561		(36,548)	(36,548)	38,229	01/01/2025	1FE
64711N-SM-8	NEW MEXICO ST FIN AUTH REVENUE SENIOR LI		06/01/2018	MATURED		2,595,000	2,595,000	3,092,539	2,637,705		(42,705)		(42,705)		2,595,000				64,875	06/01/2018	1FE
64763H-FV-2	NEW ORLEANS LA AVIATION BRD RE		05/08/2018	UMB BANK		112,398	100,000	116,450	114,770		(1,014)		(1,014)		113,756		(1,358)	(1,358)	4,292	01/01/2023	1FE
64763H-FW-0	NEW ORLEANS LA AVIATION BRD RE		04/05/2018	UMB BANK		147,966	130,000	153,118	151,147		(905)		(905)		150,241		(2,275)	(2,275)	5,019	01/01/2024	1FE
64763H-GP-4	NEW ORLEANS LA AVIATION BRD RE		05/23/2018	UMB BANK		235,892	225,000	245,185	240,596		(3,085)		(3,085)		237,511		(1,619)	(1,619)	10,125	01/01/2020	1FE
64763H-HM-0	NEW ORLEANS LA AVIATION BRD RE		05/11/2018	UMB BANK		105,008	100,000	107,156	106,399		(1,176)		(1,176)		105,224		(216)	(216)	3,069	01/01/2020	1FE
64763H-HT-5	NEW ORLEANS LA AVIATION BRD RE		04/06/2018	UMB BANK		113,527	100,000	112,209	111,777		(499)		(499)		111,278		2,249	2,249	2,583	01/01/2024	1FE
64986A-2K-6	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT		06/15/2018	MATURED		600,000	600,000	690,138	608,668		(8,668)		(8,668)		600,000				15,000	06/15/2018	1FE
64986A-Y8-8	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT		06/15/2018	MATURED		1,000,000	1,000,000	1,103,280	1,009,932		(9,932)		(9,932)		1,000,000				20,000	06/15/2018	1FE
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2018	CALLED @ 100.000		55,000	55,000	43,468	53,017		205		205		53,221		1,779	1,779	1,375	04/01/2021	1FE
650009-N9-0	NEW YORK ST TWY AUTH GEN REV		05/30/2018	UMB BANK		229,528	200,000	229,574			(867)		(867)		228,707		821	821	1,819	01/01/2024	1FE
650035-E9-5	NEW YORK ST URBAN DEV CORP REV		06/11/2018	Various		17,675,897	17,200,000	20,172,504	17,916,263		(260,843)		(260,843)		17,655,421		20,477	20,477	632,799	03/15/2019	1FE
65829Q-CS-1	NORTH CAROLINA ST LTD OBLIG		05/03/2018	UMB BANK		113,629	100,000	114,338			(433)		(433)		113,905		(276)	(276)	2,583	05/01/2023	1FE
65821D-KA-8	NORTH CAROLINA ST MED CARE COMMN HLTH CA		06/13/2018	UMB BANK		146,320	140,000	153,660	144,395		(807)		(807)		143,588		2,732	2,732	3,018	06/01/2020	1FE
65830R-AW-9	NORTH CAROLINA TPK AUTH TRIANG		05/16/2018	UMB BANK		101,947	100,000	106,173	103,541		(1,343)		(1,343)		102,199		(252)	(252)	4,403	01/01/2019	2FE
65830R-AX-7	NORTH CAROLINA TPK AUTH TRIANG		04/13/2018	UMB BANK		105,265	100,000	108,694	106,359		(924)		(924)		105,435		(170)	(170)	3,972	01/01/2020	2FE
65830R-BB-4	NORTH CAROLINA TPK AUTH TRIANG		06/01/2018	UMB BANK		246,005	215,000	247,622	244,258		(1,944)		(1,944)		242,314		3,692	3,692	9,974	01/01/2024	1FE
675568-CW-7	OCONEE CNTY GA WTR & SEW REV		05/08/2018	UMB BANK		191,931	160,000	197,960	197,156		(1,409)		(1,409)		195,747		(3,816)	(3,816)	4,511	09/01/2026	1FE
675568-CZ-0	OCONEE CNTY GA WTR & SEW REV		05/07/2018	UMB BANK		120,187	100,000	122,139	121,730		(712)		(712)		121,018		(831)	(831)	2,806	09/01/2029	1FE
677522-XK-5	OHIO ST		06/07/2018	UMB BANK		115,762	100,000	115,988			(750)		(750)		115,238		524	524	1,528	04/01/2024	1FE
67756D-NJ-1	OHIO ST HIGHER EDL FAC COMMN		06/04/2018	UMB BANK		208,946	200,000	210,854	210,658		(1,803)		(1,803)		208,855		91	91	3,822	07/01/2020	1FE
677561-KB-7	OHIO ST HOSP FAC REV ACTING BY		06/12/2018	UMB BANK		233,068	200,000	243,808	241,912		(2,556)		(2,556)		239,356		(6,288)	(6,288)	7,917	01/01/2025	1FE
684517-SH-9	ORANGE CNTY FLA SCH BRD CTFS P		04/24/2018	RAYMOND JAMES & ASSOCIATES, INC.		4,186,770	3,500,000	4,309,900	4,309,160		(21,462)		(21,462)		4,287,698		(100,928)	(100,928)	57,847	08/01/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68608J-VB-4	OREGON ST FACS AUTH REV		05/09/2018	GMS GROUP		654,733	565,000	685,249	671,071		(4,772)		(4,772)		666,299		(11,566)	(11,566)	12,556	06/01/2025	1FE
68608J-VC-2	OREGON ST FACS AUTH REV		05/31/2018	UMB BANK		117,823	100,000	123,822	121,234		(980)		(980)		120,254		(2,431)	(2,431)	2,542	06/01/2026	1FE
696550-C6-7	PALM BEACH CNTY FLA SCH BRD CT		04/17/2018	JANNEY MONTGOMERY SCOTT LLC		2,448,285	2,100,000	2,501,163	2,500,492		(14,602)		(14,602)		2,485,891		(37,606)	(37,606)	32,958	08/01/2025	1FE
702826-JU-3	PASSAIC VALLEY N J SEW COMMRS		04/02/2018	UMB BANK		114,406	100,000	122,382	118,251		(759)		(759)		117,492		(3,086)	(3,086)	1,708	12/01/2023	1FE
70917S-YF-4	PENNSYLVANIA ST HIGHER EDL FAC		06/05/2018	UMB BANK		2,393,143	2,065,000	2,629,819	2,550,201		(21,510)		(21,510)		2,528,691		(135,548)	(135,548)	76,116	08/15/2025	1FE
717817-SZ-4	PHILADELPHIA PA ARPT REV		04/17/2018	MESIROW FINANCIAL, INC.		643,584	555,000	662,720	662,320		(3,973)		(3,973)		658,346		(14,763)	(14,763)	9,173	07/01/2025	1FE
717817-TX-8	PHILADELPHIA PA ARPT REV		04/17/2018	RBC DOMINION SECURITIES		2,856,800	2,500,000	2,943,450	2,941,817		(16,229)		(16,229)		2,925,587		(68,787)	(68,787)	41,319	07/01/2025	1FE
720175-YF-9	PIEDMONT MUN PWR AGY S C ELEC		04/27/2018	UMB BANK		1,072,620	1,050,000	1,118,523	1,087,934		(12,302)		(12,302)		1,075,632		(3,013)	(3,013)	43,333	01/01/2019	1FE
720175-YS-1	PIEDMONT MUN PWR AGY S C ELEC		06/15/2018	UMB BANK		115,449	100,000	119,484	118,928		(1,179)		(1,179)		117,750		(2,301)	(2,301)	3,444	01/01/2025	1FE
73358W-VH-4	PORT AUTH N Y & N J		05/01/2018	MATURED		9,855,000	9,855,000	11,003,699	9,983,408		(128,408)		(128,408)		9,855,000				246,375	05/01/2018	1FE
75728T-AD-1	REDDING CALIF ELEC SYS REV		06/04/2018	UMB BANK		426,568	400,000	444,908	433,595		(5,898)		(5,898)		427,697		(1,129)	(1,129)	10,278	06/01/2020	1FE
75728T-AE-9	REDDING CALIF ELEC SYS REV		05/08/2018	UMB BANK		147,874	135,000	153,544	150,009		(1,535)		(1,535)		148,474		(600)	(600)	2,981	06/01/2021	1FE
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/01/2018	CALLED @ 100.000		125,000	125,000	110,169	108,305		(437)		(437)		107,868		17,132	17,132	4,688	05/01/2038	6
764603-BK-1	RICHMOND CNTY GA HOSP AUTH REV		05/08/2018	UMB BANK		116,574	100,000	124,576	121,663		(898)		(898)		120,765		(4,191)	(4,191)	4,292	01/01/2026	1FE
772249-PN-2	ROCK HILL S C UTIL SYS REV		04/23/2018	UMB BANK		113,778	100,000	121,838	118,434		(927)		(927)		117,507		(3,729)	(3,729)	4,083	01/01/2024	1FE
783186-TL-3	RUTGERS ST UNIV N J		04/12/2018	UMB BANK		163,829	150,000	162,929			(113)		(113)		162,815		1,013	1,013	283	05/01/2023	1FE
786107-QY-1	SACRAMENTO CNTY CALIF ARPT SYS		05/10/2018	UMB BANK		300,345	250,000	296,150			(119)		(119)		296,031		4,314	4,314	382	07/01/2032	1FE
786107-RB-0	SACRAMENTO CNTY CALIF ARPT SYS		06/08/2018	UMB BANK		124,575	105,000	122,570			(159)		(159)		122,410		2,165	2,165	569	07/01/2035	1FE
786107-SW-3	SACRAMENTO CNTY CALIF ARPT SYS		06/18/2018	UMB BANK		179,130	150,000	175,385			(278)		(278)		175,107		4,023	4,023	979	07/01/2033	1FE
794481-KC-4	SALEM ORE WTR & SWR REV		06/13/2018	UMB BANK		118,208	100,000	123,647	122,824		(1,320)		(1,320)		121,504		(3,296)	(3,296)	2,694	06/01/2025	1FE
79467B-AG-0	SALES TAX SECURITIZATION CORP		04/16/2018	MESIROW FINANCIAL, INC.		2,294,400	2,000,000	2,417,460	2,415,226		(14,215)		(14,215)		2,401,011		(106,611)	(106,611)	34,444	01/01/2026	1FE
79765R-G9-4	SAN FRANCISCO CALIF CITY & CNT		05/02/2018	UMB BANK		1,937,947	1,650,000	2,078,258	2,017,713		(16,461)		(16,461)		2,001,252		(63,306)	(63,306)	40,326	11/01/2024	1FE
79765R-H2-8	SAN FRANCISCO CALIF CITY & CNT		04/23/2018	MORGAN STANLEY		3,582,690	3,000,000	3,819,750	3,718,191		(27,170)		(27,170)		3,691,021		(108,331)	(108,331)	72,500	11/01/2025	1FE
79766D-GR-4	SAN FRANCISCO CALIF CITY & CNT		05/09/2018	MESIROW FINANCIAL, INC.		2,246,959	1,900,000	2,421,683	2,349,714		(20,940)		(20,940)		2,328,773		(81,814)	(81,814)	50,139	05/01/2025	1FE
79766D-KU-2	SAN FRANCISCO CALIF CITY & CNT		04/02/2018	UMB BANK		210,026	175,000	213,404	212,714		(1,070)		(1,070)		211,644		(1,618)	(1,618)	3,743	05/01/2026	1FE
798170-AZ-9	SAN JOSE CALIF REDEEV AGY SUCC		04/16/2018	MORGAN STANLEY		5,943,750	5,000,000	6,145,150	6,141,254		(41,953)		(41,953)		6,099,301		(155,551)	(155,551)	81,250	08/01/2025	1FE
798170-BB-1	SAN JOSE CALIF REDEEV AGY SUCC		04/24/2018	MESIROW FINANCIAL, INC.		1,214,770	1,000,000	1,271,130	1,270,417		(8,254)		(8,254)		1,262,164		(47,394)	(47,394)	17,361	08/01/2027	1FE
798170-BC-9	SAN JOSE CALIF REDEEV AGY SUCC		05/03/2018	UMB BANK		303,303	250,000	315,525	315,354		(2,177)		(2,177)		313,177		(9,874)	(9,874)	4,722	08/01/2028	1FE
798170-BD-7	SAN JOSE CALIF REDEEV AGY SUCC		05/17/2018	UMB BANK		120,965	100,000	125,316	125,250		(931)		(931)		124,319		(3,354)	(3,354)	2,083	08/01/2029	1FE
802242-FT-9	SANTA MARGARITA CALIF WTR DIST		05/02/2018	UMB BANK		246,263	225,000	256,160	254,400		(1,700)		(1,700)		252,700		(6,438)	(6,438)	6,275	09/01/2023	1FE
810489-SW-5	SCOTTSDALE ARIZ MUN PPTY CORP		06/07/2018	UMB BANK		177,675	150,000	183,504	181,195		(1,723)		(1,723)		179,472		(1,797)	(1,797)	7,854	07/01/2025	1FE
812513-AH-2	SEASIDE ORE TRANSIENT LODGING		04/26/2018	UMB BANK		179,244	165,000	179,782			(214)		(214)		179,568		(323)	(323)	825	12/15/2025	1FE
829596-UR-4	SIOUX FALLS S D SCH DIST NO 49		04/23/2018	UMB BANK		115,132	100,000	118,877	118,612		(921)		(921)		117,691		(2,559)	(2,559)	2,042	02/01/2024	1FE
837152-TZ-0	SOUTH CAROLINA TRANSN INFRASTR		04/16/2018	UNION BANK OF SWITZERLAND		5,860,562	5,040,000	6,524,986	6,305,053		(45,730)		(45,730)		6,259,323		(398,761)	(398,761)	137,900	10/01/2025	1FE
83755V-WU-4	SOUTH DAKOTA ST HEALTH & EDL F		06/28/2018	HILLTOP SECURITIES INC		535,145	500,000	566,485	537,483		(4,679)		(4,679)		532,804		2,341	2,341	13,222	11/01/2021	1FE
838810-DS-5	SOUTH MIAMI FLA HEALTH FACS AU		04/24/2018	BB&T CAPITAL MARKETS		3,185,710	2,750,000	3,224,540	3,224,185		(13,715)		(13,715)		3,210,470		(24,760)	(24,760)	45,069	08/15/2029	1FE
841438-JW-5	SOUTHEAST MO ST UNIV SYS FACS		04/30/2018	UMB BANK		873,274	790,000	949,130	903,419		(8,706)		(8,706)		894,714		(21,440)	(21,440)	23,151	04/01/2022	1FE
841438-JX-3	SOUTHEAST MO ST UNIV SYS FACS		05/10/2018	Various		651,574	600,000	691,644	669,341		(4,091)		(4,091)		665,251		(13,677)	(13,677)	13,756	04/01/2023	1FE
843375-C4-6	SOUTHERN MINN MUN PWR AGY PWR		06/22/2018	UMB BANK		107,884	100,000	117,487	110,229		(1,627)		(1,627)		108,602		(718)	(718)	4,931	01/01/2021	1FE
850269-DU-2	SPRINGDALE ARK SALES & USE TAX		05/29/2018	UMB BANK		319,103	300,000	315,537			(31)		(31)		315,506		3,597	3,597	156	04/01/2030	1FE
850269-DV-0	SPRINGDALE ARK SALES & USE TAX		05/31/2018	UMB BANK		212,376	200,000	209,808			(36)		(36)		209,772		2,604	2,604	189	04/01/2031	1FE
850269-DY-4	SPRINGDALE ARK SALES & USE TAX		06/21/2018	UMB BANK		111,733	100,000	110,748			(178)		(178)		110,570		1,163	1,163	528	04/01/2034	1FE
850578-TD-7	SPRINGFIELD ILL ELEC REV		05/08/2018	UMB BANK		118,542	110,000	125,943	119,827		(1,080)		(1,080)		118,746		(205)	(205)	3,804	03/01/2021	1FE
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR RE		05/18/2018	UMB BANK		583,705	500,000	638,625	620,407		(6,017)		(6,017)		614,390		(30,685)	(30,685)	11,875	06/01/2025	1FE
874461-KG-0	TALLAHASSEE FLA CONS UTIL SYS		06/12/2018	UMB BANK		231,194	200,000	229,438			(20)		(20)		229,418		1,776	1,776	56	10/01/2031	1FE
881250-EM-2	TERREBONNE PARISH LA SALES &		06/26/2018	UMB BANK		54,179	100,000	50,328			160		160		50,488		3,691	3,691		04/01/2035	1FE
882806-GJ-5	TEXAS TECH UNIV REVS		06/26/2018	UMB BANK		108,514	100,000	112,937	110,217		(1,575)		(1,575)		108,642		(128)	(128)	4,347	02/15/2021	1FE
887440-BP-9	TIMPANOGOS SPL SVC DIST UTAH S		05/01/2018	UMB BANK		161,894	150,000	166,194	166,168		(799)		(799)		165,369		(3,476)	(3,476)	2,100	06/01/2027	1FE
89602N-WM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF		06/20/2018	Various		10,526,785	10,000,000	11,919,800	10,502,700		(116,472)		(116,472)		10,386,228		140,557	140,557	485,915	01/01/2020	1FE
900190-HH-5	TURLOCK CALIF IRR DIST REV		04/23/2018	UMB BANK		884,103	775,000	950,003	916,257		(7,914)		(7,914)		908,343		(24,240)	(24,240)	30,535	01/01/2023	1FE
91412G-ZB-4	UNIVERSITY CALIF REVS FOR PREV		06/05/2018	UMB BANK		2,025,850	1,900,000	2,218,440	2,050,210		(25,437)		(25,437)		2,024,773		1,077	1,077	50,920	05/15/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
91412G-ZC-2	UNIVERSITY CALIF REVS FOR PREV		06/26/2018	UMB BANK		2,002,629	1,825,000	2,164,085	2,015,840		(23,496)		(23,496)		1,992,344		10,285	10,285	50,573	05/15/2021	1FE
91417K-U2-5	UNIVERSITY COLO ENTERPRISE SYS		04/25/2018	UMB BANK		2,342,874	2,260,000	2,439,828	2,389,133		(29,227)		(29,227)		2,359,906		(17,032)	(17,032)	45,828	06/01/2019	1FE
91417K-U3-3	UNIVERSITY COLO ENTERPRISE SYS		04/26/2018	UMB BANK		1,094,310	1,000,000	1,148,010	1,127,543		(12,118)		(12,118)		1,115,426		(21,116)	(21,116)	20,694	06/01/2021	1FE
91417K-W3-1	UNIVERSITY COLO ENTERPRISE SYS		04/26/2018	UMB BANK		799,913	750,000	811,305	810,016		(8,074)		(8,074)		801,942		(2,030)	(2,030)	14,375	06/01/2020	1FE
91417K-W5-6	UNIVERSITY COLO ENTERPRISE SYS		04/26/2018	UMB BANK		447,284	400,000	455,280	454,650		(3,945)		(3,945)		450,705		(3,421)	(3,421)	7,667	06/01/2022	1FE
91417K-W6-4	UNIVERSITY COLO ENTERPRISE SYS		06/11/2018	UMB BANK		114,764	100,000	116,200	116,051		(1,264)		(1,264)		114,787		(23)	(23)	2,500	06/01/2023	1FE
91417K-W7-2	UNIVERSITY COLO ENTERPRISE SYS		05/09/2018	MESIROW FINANCIAL, INC.		1,338,368	1,155,000	1,366,584	1,364,958		(11,125)		(11,125)		1,353,833		(15,466)	(15,466)	23,902	06/01/2024	1FE
91417K-W8-0	UNIVERSITY COLO ENTERPRISE SYS		04/16/2018	MORGAN STANLEY		2,349,840	2,000,000	2,403,600	2,400,950		(14,924)		(14,924)		2,386,026		(36,186)	(36,186)	35,000	06/01/2025	1FE
91417K-W9-8	UNIVERSITY COLO ENTERPRISE SYS		06/26/2018	UMB BANK		296,983	250,000	304,465	304,154		(2,900)		(2,900)		301,254		(4,272)	(4,272)	6,806	06/01/2026	1FE
914233-M9-9	UNIVERSITY CONN		04/24/2018	UMB BANK		165,785	150,000	170,424	166,697		(1,272)		(1,272)		165,426		359	359	5,854	01/15/2022	1FE
914460-QV-5	UNIVERSITY MINN		04/23/2018	WELLS FARGO		4,709,546	3,995,000	4,979,887	4,950,883		(35,764)		(35,764)		4,915,119		(205,574)	(205,574)	79,900	12/01/2025	1FE
914460-QW-3	UNIVERSITY MINN		04/24/2018	Various		6,128,675	5,000,000	6,308,850	6,275,014		(42,106)		(42,106)		6,232,909		(104,234)	(104,234)	100,694	12/01/2026	1FE
914460-QX-1	UNIVERSITY MINN		04/24/2018	FIDELITY CAPITAL MARKETS		2,409,100	2,000,000	2,549,840	2,537,223		(15,706)		(15,706)		2,521,517		(112,417)	(112,417)	40,278	12/01/2027	1FE
914639-JA-8	UNIVERSITY NEB FACS CORP REV		04/23/2018	CITIGROUP GLOBAL MARKETS		2,879,909	2,465,000	3,000,571	2,987,750		(20,474)		(20,474)		2,967,276		(87,367)	(87,367)	63,679	07/15/2025	1FE
914639-JC-4	UNIVERSITY NEB FACS CORP REV		04/24/2018	FIRST EMPIRE SECURITIES		2,264,032	1,895,000	2,355,902	2,347,415		(13,687)		(13,687)		2,333,729		(69,696)	(69,696)	49,217	07/15/2027	1FE
915137-7X-5	UNIVERSITY TEX UNIV REVS		05/10/2018	UMB BANK		169,149	150,000	169,478			(897)		(897)		168,581		568	568	1,854	08/15/2028	1FE
917567-DF-3	UTAH TRAN AUTH SALES TAX REV		04/16/2018	MORGAN STANLEY		1,270,660	1,095,000	1,275,850			(2,268)		(2,268)		1,273,582		(2,922)	(2,922)	5,019	12/15/2024	1FE
92778V-FT-0	VIRGINIA COLLEGE BLDG AUTH VA		06/05/2018	UMB BANK		558,585	500,000	551,640			(38)		(38)		551,602		6,983	6,983	69	02/01/2022	1FE
927793-D3-0	VIRGINIA COMWLTH TRANSN BRD TR		04/16/2018	HUTCHINSON SHOCKEY ERLEY & CO.		1,519,804	1,300,000	1,553,786	1,552,289		(9,419)		(9,419)		1,542,870		(23,066)	(23,066)	22,389	05/15/2025	1FE
927793-D4-8	VIRGINIA COMWLTH TRANSN BRD TR		04/23/2018	MORGAN STANLEY		3,242,168	2,750,000	3,327,033	3,324,080		(19,799)		(19,799)		3,304,281		(62,114)	(62,114)	50,035	05/15/2026	1FE
927793-D5-5	VIRGINIA COMWLTH TRANSN BRD TR		04/23/2018	WELLS FARGO		2,979,075	2,500,000	3,059,175	3,056,658		(16,881)		(16,881)		3,039,777		(60,702)	(60,702)	45,486	05/15/2027	1FE
956441-AH-2	WEST VIEW PA WTR AUTH WTR REV		05/07/2018	UMB BANK		1,624,370	1,385,000	1,663,025	1,662,755		(11,523)		(11,523)		1,651,232		(26,863)	(26,863)	25,199	11/15/2025	1FE
956441-AJ-8	WEST VIEW PA WTR AUTH WTR REV		05/07/2018	UMB BANK		1,188,600	1,000,000	1,217,520	1,217,335		(7,885)		(7,885)		1,209,450		(20,850)	(20,850)	18,194	11/15/2026	1FE
958519-3R-9	WESTERN KY UNIV REVS FORMERLY		04/03/2018	UMB BANK		171,495	150,000	182,114	175,807		(941)		(941)		174,866		(3,371)	(3,371)	4,458	09/01/2024	1FE
958638-VA-3	WESTERN MICH UNIV REVS		06/18/2018	UMB BANK		309,924	275,000	328,944	311,066		(3,152)		(3,152)		307,914		2,010	2,010	7,899	11/15/2022	1FE
97712D-UM-6	WISCONSIN ST HEALTH & EDL FACS		04/16/2018	UMB BANK		685,140	635,000	723,278	698,850		(5,938)		(5,938)		692,912		(7,772)	(7,772)	21,431	02/15/2021	1FE
97712D-ZN-9	WISCONSIN ST HEALTH & EDL FACS		04/13/2018	UMB BANK		560,710	500,000	586,245	581,671		(4,511)		(4,511)		577,159		(16,449)	(16,449)	14,861	02/15/2023	1FE
97712D-ZP-4	WISCONSIN ST HEALTH & EDL FACS		04/06/2018	UMB BANK		161,723	150,000	169,248	168,399		(783)		(783)		167,616		(5,894)	(5,894)	3,450	02/15/2024	1FE
97712D-ZQ-2	WISCONSIN ST HEALTH & EDL FACS		04/19/2018	UMB BANK		114,763	100,000	120,137	119,381		(789)		(789)		118,592		(3,829)	(3,829)	3,056	02/15/2025	1FE
983366-DN-2	WYOMING MUN PWR AGY PWR SUPPLY		04/17/2018	UMB BANK		233,559	225,000	238,536	234,184		(1,358)		(1,358)		232,826		733	733	7,200	01/01/2020	1FE
167736-J6-5	CHICAGO ILL WTR REV		04/18/2018	UMB BANK		1,076,000	1,000,000	1,111,410	1,094,376		(9,877)		(9,877)		1,084,500		(8,500)	(8,500)	23,472	11/01/2020	1FE
167736-K5-5	CHICAGO ILL WTR REV		04/24/2018	WELLS FARGO		4,549,720	4,000,000	4,754,680	4,721,561		(20,349)		(20,349)		4,701,212		(151,492)	(151,492)	97,222	11/01/2027	1FE
167736-N4-5	CHICAGO ILL WTR REV		04/18/2018	UMB BANK		1,077,290	1,000,000	1,088,240	1,087,404		(9,118)		(9,118)		1,078,286		(996)	(996)	16,528	11/01/2020	1FE
18452G-AC-3	CLEAN WTR SVCS ORE REV		06/11/2018	UMB BANK		113,303	100,000	121,560	117,291		(1,595)		(1,595)		115,696		(2,393)	(2,393)	3,500	10/01/2022	1FE
18452G-AF-6	CLEAN WTR SVCS ORE REV		04/23/2018	WELLS FARGO		1,504,358	1,280,000	1,643,405	1,597,054		(12,197)		(12,197)		1,584,856		(80,498)	(80,498)	36,267	10/01/2025	1FE
254845-PU-8	DISTRICT COLUMBIA WTR & SWR AU		06/07/2018	UMB BANK		120,142	100,000	119,607			(197)		(197)		119,410		732	732	569	10/01/2032	1FE
44244C-GG-6	HOUSTON TEX UTIL SYS REV FOR I		05/08/2018	UMB BANK		1,692,332	1,460,000	1,852,886	1,775,435		(13,705)		(13,705)		1,761,730		(69,397)	(69,397)	32,364	11/15/2024	1FE
45528U-XD-8	INDIANAPOLIS IND LOC PUB IMPT		04/17/2018	FIRST TENNESSEE BANK		1,780,078	1,535,000	1,806,188	1,805,892		(10,781)		(10,781)		1,795,111		(15,033)	(15,033)	23,665	01/01/2025	1FE
45528U-XE-6	INDIANAPOLIS IND LOC PUB IMPT		04/17/2018	PIPER JAFFRAY INC.		2,115,081	1,805,000	2,152,300	2,151,973		(11,903)		(11,903)		2,140,071		(24,990)	(24,990)	27,827	01/01/2026	1FE
506498-YX-6	LAFAYETTE LA UTILS REV		06/01/2018	UMB BANK		191,157	160,000	198,954	198,101		(1,691)		(1,691)		196,409		(5,253)	(5,253)	5,156	11/01/2026	1FE
544435-4H-0	LOS ANGELES CALIF DEPT ARPTS A		06/15/2018	UMB BANK		1,143,978	1,000,000	1,126,210			(3,490)		(3,490)		1,122,720		21,258	21,258	29,167	05/15/2033	1FE
561851-JE-7	MANATEE CNTY FLA PUB UTILS REV		04/17/2018	JEFFERIES & COMPANY, INC.		1,175,790	1,000,000	1,213,760	1,213,548		(7,656)		(7,656)		1,205,892		(30,102)	(30,102)	15,417	10/01/2025	1FE
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET		04/23/2018	WELLS FARGO		8,103,340	7,000,000	8,873,900	8,606,510		(69,130)		(69,130)		8,537,380		(434,040)	(434,040)	285,833	01/01/2025	1FE
610530-FG-7	MONROE CNTY GA DEV AUTH GULF PWR CO PLAN		06/21/2018	CALLED @ 100.000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				193,333	09/01/2037	1FE
646140-BT-9	NEW JERSEY ST TPK AUTH TPK REV		04/12/2018	UMB BANK		763,850	670,000	776,081	775,309		(4,681)		(4,681)		770,628		(6,778)	(6,778)	11,075	01/01/2024	1FE
646140-BV-4	NEW JERSEY ST TPK AUTH TPK REV		05/01/2018	JEFFERIES & COMPANY, INC.		232,890	200,000	238,166	237,964		(1,469)		(1,469)		236,494		(3,604)	(3,604)	3,861	01/01/2026	1FE
662839-BB-4	NORTH TEX MUN WTR DIST TEX LOW		06/12/2018	UMB BANK		273,115	250,000	293,943	279,832		(3,871)		(3,871)		275,961		(2,846)	(2,846)	6,701	06/01/2021	1FE
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A		06/19/2018	BOSC, INC.		198,055	175,000	210,712	203,794		(2,303)		(2,303)		201,491		(3,437)	(3,437)	7,438	08/15/2023	1FE
679111-YK-4	OKLAHOMA TRANSN AUTH OK F/K/A		04/17/2018	PIPER JAFFRAY INC.		4,360,280	4,000,000	4,534,000	4,532,532		(16,044)		(16,044)		4,516,488		(156,208)	(156,208)	52,444	01/01/2029	1FE
79642B-3N-1	SAN ANTONIO TEX WTR REV		04/02/2018	UMB BANK		115,872	100,000	124,376	120,787		(803)		(803)		119,984		(4,112)	(4,112)	1,931	05/15/2024	1FE
882854-YC-0	TEXAS WATER DEV BRD		04/23/2018	WELLS FARGO		7,256,483	6,225,000	7,901,766	7,675,531		(59,512)		(59,512)		7,616,020		(359,537)	(359,537)	164,271	04/15/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
89602R-CC-7	TRIBOROUGH BRDG & TUNL AUTH NY		04/23/2018	JEFFERIES & COMPANY, INC.		5,916,100	5,000,000	6,186,350	6,169,407		(43,899)		(43,899)		6,125,508		(209,408)	(209,408)	109,722	11/15/2025	1FE
89602R-CG-8	TRIBOROUGH BRDG & TUNL AUTH NY		04/30/2018	JEFFERIES & COMPANY, INC.		3,577,890	3,000,000	3,762,750	3,753,202		(26,258)		(26,258)		3,726,944		(149,054)	(149,054)	68,750	11/15/2026	1FE
89602R-CH-6	TRIBOROUGH BRDG & TUNL AUTH NY		04/24/2018	FIDELITY CAPITAL MARKETS		2,606,660	2,150,000	2,727,211	2,720,806		(16,740)		(16,740)		2,704,066		(97,406)	(97,406)	47,479	11/15/2027	1FE
917572-WC-9	UTAH WTR FIN AGY REV		05/10/2018	UMB BANK		101,873	100,000	104,740	103,434		(1,083)		(1,083)		102,351		(478)	(478)	2,811	03/01/2019	1FE
3137AB-BT-7	FHR 3864 AJ RMBS		06/01/2018	SCHEDULED REDEMPTION		71,370	71,370	75,222	73,125		(1,755)		(1,755)		71,370				1,203	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		06/01/2018	SCHEDULED REDEMPTION		29,706	29,706	30,217	30,504		(798)		(798)		29,706				693	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		06/01/2018	SCHEDULED REDEMPTION		55,556	55,556	59,365	60,208		(4,653)		(4,653)		55,556				1,033	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		06/01/2018	SCHEDULED REDEMPTION		5,616	5,616	6,002	5,761		(145)		(145)		5,616				110	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		06/01/2018	SCHEDULED REDEMPTION		10,291	10,291	11,503	12,361		(2,070)		(2,070)		10,291				241	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		06/01/2018	SCHEDULED REDEMPTION		13,754	13,754	14,812	15,201		(1,447)		(1,447)		13,754				261	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		06/01/2018	SCHEDULED REDEMPTION		18,089	18,089	19,441	19,798		(1,710)		(1,710)		18,089				366	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		06/01/2018	SCHEDULED REDEMPTION		77,767	77,767	83,659	83,096		(5,328)		(5,328)		77,767				1,286	04/16/2041	1
3133G0-T9-4	FANNIE MAE		04/17/2018	MORGAN STANLEY		14,753,400	15,000,000	14,916,150			3,750		3,750		14,919,900		(166,500)	(166,500)	84,115	01/19/2023	1FE
3130AD-UJ-9	FEDERAL HOME LOAN BANKS		06/14/2018	MORGAN STANLEY		14,937,400	15,000,000	14,997,300			251		251		14,997,551		(60,151)	(60,151)	68,941	03/30/2020	1FE
3130AD-N3-2	FHLB		04/13/2018	NOMURA SECURITIES INTERNATIONAL INC		6,963,397	7,000,000	6,987,190			1,186		1,186		6,988,376		(24,979)	(24,979)	28,097	02/11/2020	1FE
880591-EV-0	TENN VALLEY AUTHORITY		05/23/2018	MORGAN STANLEY		24,876,514	25,000,000	24,946,000			3,772		3,772		24,949,772		(73,258)	(73,258)	80,875	03/15/2020	1
938782-EM-7	WASHINGTON D C MET AREA TRAN A		04/23/2018	WELLS FARGO		4,895,352	4,200,000	5,158,608	5,106,070		(35,776)		(35,776)		5,070,294		(174,942)	(174,942)	165,083	07/01/2025	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						411,725,487	377,967,488	434,701,674	337,479,553		(2,964,152)		(2,964,152)		418,363,946		(6,638,459)	(6,638,459)	8,479,114	XXX	XXX
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	05/18/2018	CANTOR FITZGERALD		1,827,630	1,934,000	1,943,466	1,943,255		(679)		(679)		1,942,577		(114,947)	(114,947)	58,289	10/15/2025	4FE
C6901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	06/29/2018	SCHEDULED REDEMPTION		20,545	20,545	20,523	20,522		23		23		20,545				27	02/16/2024	4FE
88579Y-AU-5	3M CO		04/18/2018	THE ALLSTATE CORPORATION		38,414,920	40,000,000	39,978,800	39,984,080		1,237		1,237		39,985,317		(1,570,397)	(1,570,397)	377,361	09/19/2021	1FE
00186U-AB-5	A PLACE FOR MOM INC TERM LOAN		06/13/2018	Various		5,911,771	5,912,500	7,114,927	4,951,235		1,288		1,288		5,890,023		21,748	21,748	57,489	08/10/2024	4Z
024747-AC-1	ABC SUPPLY CO INC		05/31/2018	CALLED @ 101.406		434,018	428,000	429,070	428,412		(130)		(130)		428,282		(282)	(282)	21,131	04/15/2021	4FE
00076V-AQ-3	ABG INTERMEDIATE HOLDINGS 2 TL		06/29/2018	SCHEDULED REDEMPTION		925	925	922			2		2		925				4	09/27/2024	4FE
02529H-AG-5	ACAR 18-1 D ABS		05/16/2018	CREDIT SUISSE		1,495,078	1,500,000	1,499,686			16		16		1,499,702		(4,624)	(4,624)	6,223	04/10/2024	2AM
02529K-AG-8	ACAR 18-2 D ABS		06/14/2018	JPMORGAN CHASE & CO.		3,000,352	3,000,000	2,999,544							2,999,544		808	808		07/10/2024	2AM
02529L-AG-6	ACAR_17-2 ABS		05/01/2018	RBC DOMINION SECURITIES		2,499,023	2,500,000	2,499,726	2,499,783		34		34		2,499,817		(793)	(793)	36,131	11/12/2023	2AM
00435Q-AA-5	ACC 18-1 A ABS		06/20/2018	SCHEDULED REDEMPTION		245,650	245,650	245,646			4		4		245,650				1,035	12/21/2020	2AM
00435C-AJ-7	ACCESS CIG LLC DD		04/30/2018	SCHEDULED REDEMPTION		37,122	37,122	37,122			186		186		37,122				304	02/14/2025	4FE
00435C-AH-1	ACCESS CIG LLC TL		06/29/2018	SCHEDULED REDEMPTION		1,334	1,334	1,328			6		6		1,334				6	02/14/2025	4FE
00450#-AC-5	ACCOUNT CONTROL TECH TL		06/29/2018	SCHEDULED REDEMPTION		3,962,453	3,962,453	3,901,792	3,903,016	16,014	43,423		59,437		3,962,453				51,510	04/28/2022	4
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/29/2018	Various		607,080	602,368	589,171	587,413		25,778		25,778		589,401		17,679	17,679	14,854	11/10/2023	4FE
013091-AA-1	ACI INTERCO LLC		06/12/2018	Various		5,052,600	5,040,000	5,014,800							5,014,800		37,800	37,800		01/15/2024	3FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		04/20/2018	BANK OF AMERICA/MERRILL LYNCH		1,910,000	2,000,000	2,005,300	2,004,573		(186)		(186)		2,004,387		(94,387)	(94,387)	67,438	08/15/2026	3FE
00101J-AH-9	ADT CORP		06/22/2018	Various		3,215,211	3,419,000	3,411,128	3,411,723		567		567		3,412,289		(197,078)	(197,078)	70,816	06/15/2023	3FE
00101J-AM-8	ADT CORP		05/30/2018	CITIGROUP GLOBAL MARKETS		2,035,000	2,000,000	2,000,000	2,000,000						2,000,000		35,000	35,000	74,667	03/15/2020	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,994	4,867	126	7		133		5,000					07/23/2021	4FE
00100U-AG-7	ADVCO DSPSL SVCS INITIAL TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		50,732	50,732	50,939	50,823	131	(222)		(91)		50,732				42	11/10/2023	3FE
00774C-AB-3	AECOM		05/15/2018	GOLDMAN, SACHS & CO.		2,868,750	3,000,000	3,000,000	3,000,000						3,000,000		(131,250)	(131,250)	103,354	03/15/2027	3FE
00766W-AT-0	AECOM FKA AECOM TECH CORP TLB		06/29/2018	SCHEDULED REDEMPTION		171,667	171,667	171,667							171,667				516	02/21/2025	3FE
00115A-AA-7	AEP TRANSMISSION COMPANY LLC		05/14/2018	EXCHANGE		4,333,648	4,300,000	4,335,776	4,334,898		(1,269)		(1,269)		4,333,628		19	19	60,355	12/01/2026	1FE
00130H-BT-1	AES CORPORATION (THE)		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		5,018,750	5,000,000	4,837,500	4,888,071		7,731		7,731		4,895,802		122,948	122,948	134,740	05/15/2023	3FE
00809D-AQ-7	AES CORPORATION (THE) TL		06/29/2018	SCHEDULED REDEMPTION		14,850	14,850	14,834			16		16		14,850					05/31/2022	2FE
00809D-AN-4	AES CORPORATION THE TERM LOAN B		04/04/2018	EXCHANGE		5,933,678	5,940,000	5,933,544	5,933,349		326		326		5,933,674		4	4	24,066	05/24/2022	2FE
05377R-CY-8	AESOP 18-1 A ABS		05/01/2018	CREDIT SUISSE		2,003,359	2,000,000	1,999,505			1		1		1,999,506		3,853	3,853	4,728	09/20/2024	1FE
02660T-FJ-7	AHM_05-2 RMBS		06/01/2018	SCHEDULED REDEMPTION		351,571	351,571	227,061	231,090		120,480		120,480		351,571				6,573	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		06/25/2018	SCHEDULED REDEMPTION		4,471	4,821	2,107	2,407		2,064		2,064		4,471				55	03/25/2036	1FM
00150L-AA-9	AHP HEALTH PARTNERS INC		06/15/2018	BARCLAYS		639,548	634,000	625,302							625,302		14,246	14,246		07/15/2026	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
009089-AB-9	AIR CANADA	A	05/15/2018	SCHEDULED REDEMPTION		159,413	159,413	164,800	84,857		75,117		75,117		159,413				4,284	11/15/2022	2FE
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS	A	04/13/2018	BARCLAYS		6,677,352	6,600,000	6,600,000	6,600,000						6,600,000		77,352	77,352	194,333	03/15/2020	3FE
00102M-AJ-4	AIR CANADA REPLACEMENT TL18	A	06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,980			20		20		5,000				17	10/06/2023	3FE
00169Q-AD-1	AIR MEDICAL GROUP HLDS 2017 NEW TL		06/29/2018	SCHEDULED REDEMPTION		3,125	3,125	3,102			23		23		3,125					09/26/2024	4FE
00165H-AB-9	AL PARENT LLC AKA LEARFIELD INI TL		06/29/2018	Various		1,983	1,983	1,978			10		10		1,983				30	12/01/2023	4FE
010392-FS-2	ALABAMA POWER COMPANY		06/25/2018	BANK OF AMERICA/MERRILL LYNCH		4,028,680	4,000,000	3,969,880							3,969,880		58,800	58,800		07/15/2048	1FE
01242H-AJ-7	ALBANY MOLECULAR RESEARCH INC TL		06/29/2018	Various		(111)	1,884	1,901			5,248		5,248		1,884		(1,996)	(1,996)	6	08/30/2024	4FE
01260H-AE-5	ALBAUGH LLC TLB		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				11	12/06/2024	4FE
013093-AB-5	ALBERTSONS COMPANIES LLC		06/01/2018	Various		4,006,727	4,246,000	4,391,233	4,023,085	357,718	(11,008)		346,711		4,369,796		(363,069)	(363,069)	131,602	06/15/2024	4FE
013093-AD-1	ALBERTSONS COMPANIES LLC		05/30/2018	OPPENHEIMER & CO., INC.		2,618,000	2,975,000	2,975,000	2,683,450	291,550			291,550		2,975,000		(357,000)	(357,000)	121,644	03/15/2025	4FE
01310T-AT-6	ALBERTSONS LLC 2017-1 TERM B-5		06/29/2018	SCHEDULED REDEMPTION		8,666	8,666	8,612	8,483	125	59		183		8,666					12/21/2022	3FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		05/17/2018	OPPENHEIMER & CO., INC.		2,127,593	2,091,000	2,091,000							2,091,000		36,593	36,593	1,423	05/15/2028	3FE
01609W-AT-9	ALIBABA GROUP HOLDING LTD	D	05/29/2018	Various		3,847,332	4,050,000	4,025,538	4,025,682		791		791		4,026,473		(179,140)	(179,140)	62,001	12/06/2027	1FE
01642P-AW-6	ALIXPARTNERS LLP TLB		06/29/2018	SCHEDULED REDEMPTION		10,000	10,000	10,028	10,012	17	(29)		(12)		10,000				129	04/04/2024	4FE
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		05/10/2018	Various		2,104,499	2,113,724	2,104,435	2,103,845		644		644		2,104,488		11	11	12,657	08/12/2022	4FE
90350V-AC-2	ALLIED UNIVERSAL INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		7,286	7,286	7,236	7,222	12	52		64		7,286				113	07/28/2022	4FE
019736-AD-9	ALLISON TRANSMISSION INC		05/18/2018	Various		6,638,025	6,830,000	6,978,675	3,643,324		(13,143)		(13,143)		6,957,705		(319,680)	(319,680)	217,046	10/01/2024	3FE
02034D-AC-1	ALMONDE INC AKA MISYS TERM LOAN		05/31/2018	SCHEDULED REDEMPTION		1,244	1,244	1,237	1,237		7		7		1,244				17	06/13/2024	4FE
02155F-AC-9	ALTICE US FINANCE I CORP		04/13/2018	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	1,018,750	1,018,516		(729)		(729)		1,017,787		(17,787)	(17,787)	23,222	05/15/2026	3FE
02154U-AF-0	ALTICE US FINANCE I REFI TL		06/29/2018	SCHEDULED REDEMPTION		32,822	32,822	32,599	32,588		234		234		32,822				112	07/28/2025	3FE
02254G-AC-7	ALVOGEN PHARMA US INC TL		06/19/2018	Various		527,233	531,003	527,183	526,134	725	372		1,097		527,231		3	3	8,359	04/01/2022	4FE
023135-AN-6	AMAZON.COM INC		05/30/2018	CITIGROUP GLOBAL MARKETS		10,257,700	10,000,000	9,963,800	9,973,496		1,403		1,403		9,974,899		282,801	282,801	185,778	12/05/2024	1FE
023135-AR-7	AMAZON.COM INC		06/11/2018	EXCHANGE		22,367,514	22,500,000	22,347,800	13,993,199		19,141		19,141		22,367,839		(325)	(325)	343,188	08/21/2020	2FE
023135-AU-0	AMAZON.COM INC		06/11/2018	EXCHANGE		20,001,191	20,000,000	20,001,200	20,001,296		(107)		(107)		20,001,189		1	1	385,333	02/22/2023	2FE
023135-AX-4	AMAZON.COM INC		06/11/2018	EXCHANGE		13,978,029	14,300,000	13,975,863	4,289,382		1,906		1,906		13,978,289		(259)	(259)	181,432	08/22/2024	2FE
00164V-AE-3	AMC NETWORKS INC		05/31/2018	Various		2,024,104	2,175,000	2,175,000	2,155,969	19,031			19,031		2,159,604		(135,500)	(135,500)	83,330	08/01/2025	3FE
02343U-AB-1	AMCOR FINANCE (USA) INC	C	05/10/2018	MIZUHO SECURITIES USA INC.		6,432,787	6,440,000	6,427,700							6,427,700		5,088	5,088		05/15/2028	2Z
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2018	SCHEDULED REDEMPTION		107,692	107,692	101,655	107,692						107,692				1,615	04/15/2030	1FE
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2018	SCHEDULED REDEMPTION		125,543	125,543	119,329	125,543						125,543				2,040	04/15/2030	1FE
02376C-AT-2	AMERICAN AIRLINES 2017 CLASS B TL		04/30/2018	SCHEDULED REDEMPTION		35,000	35,000	34,801	34,793		208		208		35,000				121	04/28/2023	3FE
02376R-AA-0	AMERICAN AIRLINES GROUP INC		04/12/2018	CANTOR FITZGERALD		5,112,500	5,000,000	5,197,963	5,126,523	1,689	(20,721)		(19,032)		5,107,492		5,008	5,008	148,958	10/01/2019	3FE
02376C-AW-5	AMERICAN AIRLINES INC 2017 REP TL		05/15/2018	Various		8,620,790	8,643,544	8,620,241	8,616,913		3,847		3,847		8,620,761		29	29	45,696	06/27/2020	3FE
02377A-AA-6	AMERICAN AIRLINES PASS ABS		04/01/2018	SCHEDULED REDEMPTION		400,419	400,419	400,419	400,419						400,419				7,408	04/01/2028	1FE
02474R-AE-3	AMERICAN BLDRS & CONT TL B-1		04/04/2018	EXCHANGE		9,475,687	9,465,898	9,475,693	9,476,078		(387)		(387)		9,475,691		(5)	(5)	6,905	10/31/2023	4FE
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		06/29/2018	SCHEDULED REDEMPTION		23,904	23,904	23,929			(25)		(25)		23,904				76	10/31/2023	4FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		05/11/2018	Various		2,237,000	2,237,000	2,237,000							2,237,000				730	05/15/2026	4FE
026375-AR-6	AMERICAN GREETINGS CORPORATION		05/17/2018	STIFEL CAPITAL MARKETS		797,650	860,000	748,200			1,252		1,252		749,452		48,198	48,198	8,779	04/15/2025	5FE
02665W-BE-0	AMERICAN HONDA FINANCE CORPORATION	C	06/08/2018	WELLS FARGO		9,837,600	10,000,000	9,990,000	9,994,852		1,495		1,495		9,996,347		(158,747)	(158,747)	110,000	07/12/2019	1FE
00215N-AF-7	AMERICAN TRAFFIC SOLUTIONS INC TL		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				11	02/21/2025	4FE
00215N-AH-3	AMERICAN TRAFFIC SOLUTIONS TL 2ND		04/06/2018	Various		201,829	200,000	198,000			(197,998)		(197,998)		198,013		3,816	3,816	1,518	02/23/2026	5FE
031162-CL-2	AMGEN INC		05/09/2018	MIZUHO SECURITIES USA INC.		12,931,760	12,900,000	12,900,000	12,900,000						12,900,000		31,760	31,760	125,929	05/10/2019	2FE
031652-BE-9	AMKOR TECHNOLOGIES INC		05/17/2018	MITSUBISHI UFJ SECURITIES (USA)		1,661,648	1,658,000	1,695,305	1,663,606		(5,232)		(5,232)		1,658,374		3,274	3,274	51,870	06/01/2021	3FE
03280F-AH-4	ANCESTRY.COM INC 1ST LIEN TLB		06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,979	4,977		23		23		5,000				22	10/19/2023	4FE
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	04/23/2018	CALLED @ 100.000		5,000,000	5,000,000	5,010,750	5,006,182		(1,765)		(1,765)		5,004,417		(4,417)	(4,417)	69,139	02/01/2019	1FE
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	04/10/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		12,800,844	12,600,000	12,501,216			176		176		12,501,392		299,452	299,452	11,200	04/13/2028	1FE
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	04/27/2018	Various		16,124,414	15,921,000	15,690,942			315		315		15,691,256		433,157	433,157	30,801	04/15/2038	1FE
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	06/07/2018	Various		14,541,030	14,281,000	14,200,170			78		78		14,200,247		340,782	340,782	40,472	04/15/2048	1FE
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	06/13/2018	Various		22,910,667	22,620,000	22,479,077			93		93		22,479,170		431,497	431,497	83,561	04/15/2058	1FE
036752-AH-6	ANTHEM INC		06/13/2018	Various		8,084,566	8,400,000	8,371,356			97		97		8,371,453		(286,887)	(286,887)	81,546	03/01/2048	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00124T-AQ-0	AP GAMING I LLC AKA AGS LLC 2 TL		06/29/2018	SCHEDULED REDEMPTION		1,000	1,000	998			2		2		1,000				5	02/15/2024	4FE
03749J-AC-2	APCO HOLDINGS LLC TL		06/08/2018	Various		11,380,405	11,380,405	11,139,019	11,095,895	20,667	263,843		284,510		11,380,405				177,290	01/31/2022	4FE
03789X-AA-6	APPIHP_14-1 ABS		06/05/2018	Various		4,935,170	4,993,763	4,865,732	997,715		15,912		15,912		4,883,205		51,965	51,965	110,042	09/06/2044	1AM
037833-BS-8	APPLE INC		04/23/2018	MORGAN STANLEY		19,644,400	20,000,000	20,143,500	20,093,433		(9,161)		(9,161)		20,084,272		(439,872)	(439,872)	302,500	02/23/2021	1FE
037833-BU-3	APPLE INC		04/19/2018	WELLS FARGO		19,710,400	20,000,000	19,978,600	19,983,866		910		910		19,984,777		(274,377)	(274,377)	380,000	02/23/2023	1FE
037833-CP-3	APPLE INC		06/05/2018	MIZUHO SECURITIES USA INC.		1,511,310	1,500,000	1,500,000	1,500,000						1,500,000		11,310	11,310	17,814	05/11/2022	1FE
037833-CT-5	APPLE INC		06/05/2018	MIZUHO SECURITIES USA INC.		8,606,278	8,600,000	8,600,000	8,600,000						8,600,000		6,278	6,278	88,218	05/11/2020	1FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		06/29/2018	SCHEDULED REDEMPTION		6,310	6,310	6,310	6,310						6,310				88	09/13/2024	4FE
03837P-AA-5	AQFIT_17-A ABS		06/15/2018	SCHEDULED REDEMPTION		292,681	292,681	292,645	292,645		35		35		292,681				4,783	11/15/2035	1FE
03938L-AP-9	ARCELORMITTAL	D	06/19/2018	RBC DOMINION SECURITIES		1,537,000	1,325,000	1,560,188	1,556,094		(2,536)		(2,536)		1,553,558		(16,558)	(16,558)	65,643	10/15/2039	3FE
03938L-AS-3	ARCELORMITTAL	D	06/19/2018	MORGAN STANLEY		1,685,563	1,490,000	1,713,500	1,710,016		(2,164)		(2,164)		1,707,852		(22,289)	(22,289)	84,019	03/01/2041	3FE
03939P-AA-2	ARCH MERGER SUB INC		04/11/2018	GOLDMAN, SACHS & CO.		2,546,750	2,725,000	2,723,574	2,520,625	202,992	36		203,028		2,723,653		(176,903)	(176,903)	143,544	09/15/2025	4FE
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/13/2018	CITIGROUP GLOBAL MARKETS		920,040	902,000	924,550			(780)		(780)		923,770		(3,730)	(3,730)	36,381	02/15/2025	4FE
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	05/15/2018	GOLDMAN, SACHS & CO.		1,683,000	1,700,000	1,721,250	1,717,566		(1,959)		(1,959)		1,715,607		(32,607)	(32,607)	48,568	09/15/2022	3FE
04044P-AE-4	ARISTOCRAT LEISURE 2017 TL	D	05/14/2018	Various		996,304	997,500	996,253			(996,234)		(996,234)		996,303		1	1	11,926	10/19/2024	3FE
04044P-AF-1	ARISTOCRAT LEISURE LTD TL B3	D	06/29/2018	SCHEDULED REDEMPTION		2,494	2,494	2,491			3		3		2,494				12	10/19/2024	3FE
007036-PC-4	ARMT_05-6A RMBS		06/25/2018	SCHEDULED REDEMPTION		3,484	3,484	993	999		2,485		2,485		3,484				34	11/25/2035	1FM
04269G-AQ-5	ARRIS GROUP INC TLB3		06/29/2018	SCHEDULED REDEMPTION		4,750	4,750	4,739			11		11		4,750				16	04/26/2024	3FE
02083J-AC-8	ASCEND LEARNING LLC INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		1,563	1,563	1,556	1,555		7		7		1,563				6	07/12/2024	4FE
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		04/23/2018	JPMORGAN CHASE & CO.		538,750	500,000	536,250			(905)		(905)		535,345		3,405	3,405	28,333	04/01/2022	4FE
045054-AD-5	ASHTEAD CAPITAL INC	C	05/31/2018	BANK OF AMERICA/MERRILL LYNCH		657,125	700,000	700,000	700,000						700,000		(42,875)	(42,875)	23,661	08/15/2025	3FE
046353-AP-3	ASTRAZENECA PLC	D	05/02/2018	MIZUHO SECURITIES USA INC.		17,296,148	17,200,000	17,200,000	17,200,000						17,200,000		96,148	96,148	161,893	06/10/2022	1FE
00206R-EK-4	AT&T INC		04/20/2018	CALLED @ 100.105		3,214,378	3,211,000	3,210,486	3,210,521		26		26		3,210,547		453	453	67,692	02/14/2023	2FE
00206R-EL-2	AT&T INC		05/23/2018	CALLED @ 101.000		4,343,000	4,300,000	4,292,776	4,293,144		367		367		4,293,511		6,489	6,489	159,148	08/14/2024	2FE
00206R-EM-0	AT&T INC		05/23/2018	CALLED @ 101.000		4,343,000	4,300,000	4,292,561	4,292,806		245		245		4,293,052		6,948	6,948	176,228	08/14/2027	2FE
00206R-EN-8	AT&T INC		05/23/2018	CALLED @ 101.000		5,211,600	5,160,000	5,150,815	5,150,925		110		110		5,151,035		8,965	8,965	252,467	08/14/2037	2FE
00206R-EP-3	AT&T INC		05/23/2018	Various		13,171,223	13,120,000	13,104,795	6,864,869		50		50		13,104,919		703	703	390,416	02/14/2050	2FE
00206R-EQ-1	AT&T INC		05/03/2018	RBC DOMINION SECURITIES		3,384,471	3,345,000	3,345,000							3,345,000		39,471	39,471	40,874	08/14/2058	2FE
04941K-AJ-8	ATCLO 13-2A CLO		05/15/2018	SCHEDULED REDEMPTION		29,800,000	29,800,000	29,800,000	29,800,000						29,800,000				390,122	02/17/2026	1FE
00216H-AB-8	ATI PHYSICAL THERAPY TL		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,481	2,480		20		20		2,500				16	05/10/2023	4FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		06/29/2018	SCHEDULED REDEMPTION		1,092	1,092	1,070	1,070		23		23		1,092				14	12/22/2023	4FE
05068M-67-9	AUCT PT 2006-5B ABS		04/20/2018	Various		1	50,000										1	1		04/10/2026	1AM
05068M-69-5	AUCT PT 2006-6B ABS		04/27/2018	DISTRIBUTION		19											19	19		04/10/2026	1AM
05069G-30-9	AUCT PT 2006-7B ABS		05/15/2018	DISTRIBUTION		17											17	17		06/08/2026	1AM
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		06/01/2018	DISTRIBUTION		41											41	41		06/01/2027	1AM
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		05/22/2018	DISTRIBUTION		5											5	5		06/08/2026	1AM
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		05/29/2018	DISTRIBUTION		5											5	5		05/29/2027	1AM
N0805E-AG-6	AVAST HOLDING B.V. TERM LOAN		05/16/2018	Various		1,403,854	1,408,113	1,402,310	1,402,086		2,825		2,825		1,404,911		(1,057)	(1,057)	9,485	09/29/2023	3FE
N0805E-AL-5	AVAST SOFTWARE BV 2018 REFI TL	D	06/29/2018	SCHEDULED REDEMPTION		13,195	13,195	13,142			1,373		1,373		13,195				72	09/29/2023	3FE
05351C-AA-5	AVATION CAPITAL SA	D	05/03/2018	Various		2,814,874	2,795,000	2,795,000							2,795,000		19,874	19,874		05/15/2021	3Z
05400K-AB-6	AVOLON TLB-2 BORROWER 1 (LXMBRG)		05/09/2018	Various		997,331	992,500	987,639	984,530	2,757	401		3,158		987,688		9,643	9,643	5,646	03/21/2022	3FE
054561-AA-3	AXA EQUITABLE HOLDINGS INC		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		4,164,552	4,200,000	4,193,784			183		183		4,193,967		(29,415)	(29,415)	26,390	04/20/2023	2FE
054561-AK-1	AXA EQUITABLE HOLDINGS INC		06/12/2018	CITIGROUP GLOBAL MARKETS		13,610,999	14,279,000	14,237,163			50		50		14,237,212		(626,214)	(626,214)	58,093	04/20/2048	2FE
90347B-AH-1	AXALTA COATING SYS DUTCH HOL TLB3		06/29/2018	SCHEDULED REDEMPTION		3,666	3,666	3,661	3,661		3,670		3,670		3,666					06/01/2024	3FE
05459*-AA-3	AXIA ACQUISITION HOLDING CORP TL		04/02/2018	SCHEDULED REDEMPTION		48,812	48,812	48,245	48,202	23	587		610		48,812				365	09/15/2022	4Z
05508T-AT-9	B&G FOODS INC. TERM LOAN B-3		04/12/2018	SCHEDULED REDEMPTION		196,924	196,924	196,749	196,741		183		183		196,924				693	11/02/2022	3FE
067316-AG-4	BACARDI LTD	D	04/27/2018	RBC DOMINION SECURITIES		4,170,810	4,200,000	4,184,796			2		2		4,184,798		(13,988)	(13,988)	1,202	05/15/2038	2Z
05946X-SC-8	BAFC 2005-B 3A3 RMBS		06/20/2018	SCHEDULED REDEMPTION		91,846	91,846	64,479	77,586		14,259		14,259		91,846				1,008	04/20/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
058928-AA-0	BAFC 2006-B 1A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		3,610	3,662	2,157	2,437		1,173		1,173		3,610				67	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		06/20/2018	SCHEDULED REDEMPTION		117,451	117,451	68,751	69,894		47,557		47,557		117,451				1,149	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		06/01/2018	SCHEDULED REDEMPTION		233,227	245,800	222,332	222,722		10,505		10,505		233,227				7,014	08/25/2053	2FM
059522-AC-6	BAFC_07-C RMBS		06/20/2018	SCHEDULED REDEMPTION		99,746	120,289	77,059	86,452		13,295		13,295		99,746				1,128	09/25/2049	1FM
07386H-SQ-5	BALTA_05-4 RMBS		06/25/2018	SCHEDULED REDEMPTION		198,596	198,596	198,782	199,646		(1,050)		(1,050)		198,596				1,585	04/25/2035	1FM
05964H-AG-0	BANCO SANTANDER SA	D	04/10/2018	BARCLAYS		8,419,740	8,400,000	8,400,000							8,400,000		19,740	19,740		04/12/2023	1FE
05964H-AJ-4	BANCO SANTANDER SA	D	04/10/2018	Various		9,451,578	9,400,000	9,400,000							9,400,000		51,578	51,578		04/12/2028	1Z
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		05/17/2018	DISTRIBUTION		14											14	14		08/21/2027	1AM
06051G-FD-6	BANK OF AMERICA CORP		06/29/2018	BANK OF AMERICA/MERRILL LYNCH		5,494,280	5,500,000	5,498,460	5,499,596		162		162		5,499,758		(5,478)	(5,478)	110,122	04/01/2019	1FE
06051G-FN-4	BANK OF AMERICA CORP		06/29/2018	DEUTSCHE BANK AG		8,868,600	9,000,000	8,864,910			10,325		10,325		8,875,235		(6,635)	(6,635)	40,500	04/21/2020	1FE
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE		05/23/2018	WELLS FARGO		16,433,670	16,500,000	16,467,990	16,490,899		2,623		2,623		16,493,521		(59,851)	(59,851)	191,583	05/15/2019	1FE
064159-LH-7	BANK OF NOVA SCOTIA	A	06/27/2018	Various		5,291,245	5,280,000	5,280,000							5,280,000		11,245	11,245	26,121	04/20/2021	1FE
06738E-BD-6	BARCLAYS BANK PLC	D	05/11/2018	BARCLAYS		8,485,038	8,400,000	8,400,000							8,400,000		85,038	85,038		05/16/2029	2FE
05531F-AN-3	BB&T CORPORATION		05/15/2018	CALLED @ 100.000		6,000,000	6,000,000	5,991,240	5,999,144		683		683		5,999,827		173	173	49,883	06/19/2018	1FE
05531F-AP-8	BB&T CORPORATION		05/15/2018	CALLED @ 100.000		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				106,194	06/15/2018	1FE
05545M-AA-0	BBA US HOLDINGS INC		05/01/2018	Various		4,020,720	4,000,000	4,000,000							4,000,000		20,720	20,720	1,535	05/01/2026	3FE
05539B-ED-2	BCP_12-RR3 RMBS		06/01/2018	SCHEDULED REDEMPTION		334,701	334,701	329,681	332,702		1,999		1,999		334,701				4,727	11/26/2036	1FM
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		06/29/2018	SCHEDULED REDEMPTION		10,573	10,573	10,611			(38)		(38)		10,573				26	10/11/2024	4FE
075887-BZ-1	BECTON DICKINSON AND COMPANY		05/02/2018	EXCHANGE		6,286,809	6,035,000	6,317,380	6,316,889		(30,080)		(30,080)		6,286,809				90,726	01/15/2021	2FE
075887-CA-5	BECTON DICKINSON AND COMPANY		06/25/2018	CALLED @ 103.928		6,272,063	6,035,000	6,286,809			(13,197)		(13,197)		6,273,613		(238,613)	(238,613)	355,081	01/15/2021	2FE
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,491	7,491		9		9		7,500					10/25/2024	3FE
084659-AG-6	BERKSHIRE HATHAWAY ENERGY CO		05/09/2018	EXCHANGE		17,157,808	17,166,666	17,156,709			1,099		1,099		17,157,808				140,433	01/15/2021	1FE
084670-BL-1	BERKSHIRE HATHAWAY INC		05/09/2018	WELLS FARGO		10,936,640	11,000,000	10,999,010	10,999,668		73		73		10,999,741		(63,101)	(63,101)	171,325	08/14/2019	1FE
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL		05/07/2018	Various		4,426,025	4,426,025	4,428,984	4,429,257		(3,231)		(3,231)		4,426,025				32,494	10/01/2021	4FE
08576P-AA-9	BERRY GLOBAL INC		05/18/2018	Various		6,300,938	6,677,000	6,687,000			(550)		(550)		6,686,450		(385,512)	(385,512)	89,942	02/15/2026	4FE
085790-AY-9	BERRY PLASTICS CORP		06/20/2018	JEFFERIES & COMPANY, INC.		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				143,927	07/15/2023	4FE
08579J-AV-4	BERRY PLASTICS CORPORATION TL-O		05/29/2018	Various		3,126,337	3,128,610	3,125,949	3,125,459		876		876		3,126,334		3	3	24,222	02/08/2020	3FE
08579J-AW-2	BERRY PLASTICS CORPORATION TL-P		05/29/2018	EXCHANGE		5,752,962	5,759,185	5,752,840	5,752,037		919		919		5,752,956		7	7	47,994	01/06/2021	3FE
08948E-AB-3	BIG RIVER STEEL LLC TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		1,875	1,875	1,858	1,857		18		18		1,875				35	08/15/2023	4FE
09179F-AU-6	BJS WHOLESALE CLUB TERM B LOANS		05/04/2018	SCHEDULED REDEMPTION		10,734	10,734	10,711	10,553	157	24		181		10,734				52	02/03/2024	4FE
09227C-AQ-4	BLACKBOARD INC TERM B-4 LOAN		06/29/2018	SCHEDULED REDEMPTION		14,576	14,576	14,501	14,416	79	81		159		14,576					06/30/2021	4FE
093662-AF-1	BLOCK FINANCIAL LLC		06/15/2018	CANTOR FITZGERALD		4,544,415	4,500,000	4,485,330	4,491,564		1,365		1,365		4,492,929		51,486	51,486	133,031	10/01/2020	2FE
095370-AB-8	BLUE CUBE SPINCO INC		05/17/2018	BARCLAYS		1,163,444	1,015,000	1,015,000	1,015,000						1,015,000		148,444	148,444	59,378	10/15/2023	3FE
05578N-AR-1	BMC SOFTWARE INC INITIAL B2		06/29/2018	SCHEDULED REDEMPTION		2,864	2,864	2,805	2,800		65		65		2,864				12	09/10/2022	4FE
05565E-AK-1	BMW US CAPITAL LLC	C	06/08/2018	WELLS FARGO		14,754,600	15,000,000	14,981,250	14,989,241		2,796		2,796		14,992,036		(237,436)	(237,436)	161,313	09/13/2019	1FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		98,664	98,664		90,840		7,824		7,824		98,664				2,264	09/25/2022	1FM
097751-BR-1	BOMBARDIER INC	A	05/11/2018	BARCLAYS		758,545	719,000	719,000	719,000						719,000		39,545	39,545	25,165	12/01/2024	4FE
103304-BN-0	BOYD GAMING CORPORATION		06/11/2018	BAIRD (ROBERT W.) & CO. INC.		948,544	945,000	945,000							945,000		3,544	3,544		08/15/2026	4FE
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		04/11/2018	SCHEDULED REDEMPTION		5,500	5,500	5,500	5,500						5,500				5	09/15/2023	3FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		1,082	1,082	1,084	1,084		(2)		(2)		1,082				4	12/18/2020	4FE
109641-AF-7	BRINKER INTERNATIONAL IN		05/15/2018	MATURED		7,000,000	7,000,000	6,995,100	6,999,614		386		386		7,000,000				91,000	05/15/2018	3FE
07384M-4L-3	BSARM_04-10 RMBS		06/01/2018	SCHEDULED REDEMPTION		234,387	234,387	232,044	232,016		2,371		2,371		234,387				4,359	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		06/01/2018	SCHEDULED REDEMPTION		75,415	75,415	74,154	73,950		1,465		1,465		75,415				1,316	05/25/2037	1FM
07384M-6M-9	BSARM_04-12 RMBS		06/01/2018	SCHEDULED REDEMPTION		235,671	235,671	228,205	227,906		7,765		7,765		235,671				4,114	10/25/2051	1FM
118230-AR-2	BUCKEYE PARTNERS LP		05/04/2018	JPMORGAN CHASE & CO.		4,040,925	4,300,000	4,278,629	4,278,826		613		613		4,279,439		(238,514)	(238,514)	82,775	12/01/2027	2FE
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		04/18/2018	DEUTSCHE BANK AG		238,830	228,000	235,410	234,691		(300)		(300)		234,391		4,439	4,439	7,030	10/15/2025	3FE
05604X-AP-1	BWAY HOLDING COMPANY INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		10,000	10,000	9,951	9,948		60		60		10,000				36	04/03/2024	4FE
05607B-AA-9	BXGNT_17-A ABS		06/02/2018	SCHEDULED REDEMPTION		161,762	161,762	161,758	161,758		4		4		161,762				2,255	10/04/2032	1FE
12673P-AH-8	CA INC		04/24/2018	BAIRD (ROBERT W.) & CO. INC.		1,717,007	1,720,000	1,718,452	1,718,659		86		86		1,718,745		(1,738)	(1,738)	43,172	08/15/2022	2FE
22534B-AC-8	CAALT 18-1 B ABS		05/21/2018	WELLS FARGO		1,986,172	2,000,000	1,999,945			4		4		1,999,949		(13,777)	(13,777)	18,200	11/15/2021	1FE
22535F-AC-8	CAALT_18-2A ABS		06/11/2018	WELLS FARGO		2,757,842	2,750,000	2,749,544			6		6		2,749,550		8,292	8,292	6,038	09/15/2027	1FE
12769L-AB-5	CAESARS RESORT COLLECTION LLC TL		06/29/2018	SCHEDULED REDEMPTION		40,000	40,000	39,900			100		100		40,000					10/02/2024	3FE
12803P-AB-4	CAJUN_17-1 ABS		05/20/2018	SCHEDULED REDEMPTION		41,250	41,250	40,930	40,957		293		293		41,250				1,341	08/20/2047	2AM
BASOSL-74-5	CAKE HOLDINGS LLC REV LOAN		06/14/2018	SCHEDULED REDEMPTION		185,020	185,020	185,020							185,020				1,023	07/20/2022	4Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
131347-CC-8	CALPINE CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		450,000	450,000	464,063	457,875	5,275	(1,264)		4,011		461,886		(11,886)	(11,886)	23,427	01/15/2024	3FE
131347-CF-1	CALPINE CORP		06/27/2018	Various		13,253,028	14,578,000	14,353,627	13,720,468	627,136	6,314		633,450		14,353,918		(1,100,891)	(1,100,891)	529,794	01/15/2025	4FE
13134M-BG-7	CALPINE CORP 2015 TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,962	4,961		39		39		5,000				61	01/15/2023	3FE
13134M-BJ-1	CALPINE CORP 2016 TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,413	12,409		91		91		12,500				154	05/31/2023	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,456	12,455		45		45		12,500				154	01/15/2024	3FE
13322H-AE-6	CAMELOT U.S. ACQUISITION 1 TL		06/29/2018	SCHEDULED REDEMPTION		2,475	2,475	2,465	2,464		11		11		2,475				10	10/03/2023	4FE
134429-BB-4	CAMPBELL SOUP COMPANY		05/18/2018	Various		16,811,389	16,800,000	16,800,000							16,800,000		11,389	11,389	81,344	03/16/2020	2FE
134429-BD-0	CAMPBELL SOUP COMPANY		05/18/2018	Various		18,367,076	18,400,000	18,386,936			629		629		18,387,565		(20,489)	(20,489)	91,300	03/15/2021	2FE
136375-BR-2	CANADIAN NATL RAILWAY	A	05/15/2018	Various		463,773											463,773	463,773		05/15/2018	1FE
C2088H-AB-6	CANAM STEEL CORPORATION TL		06/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,649	3,644		106		106		3,750				23	06/29/2024	4FE
13973U-AP-4	CAPITAL AUTO LP 2017 REFI TL B2		06/29/2018	SCHEDULED REDEMPTION		6,115	6,115	6,089	6,087		28		28		6,115				21	03/25/2024	4FE
140420-NE-6	CAPITAL ONE BANK USA NA		06/18/2018	GOLDMAN, SACHS & CO.		19,961,000	20,000,000	19,988,600	19,997,884		1,113		1,113		19,998,997		(37,997)	(37,997)	249,639	11/21/2018	2FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		27,500	27,500	27,275	27,259		241		241		27,500					11/29/2023	4
141781-BG-8	CARGILL INC		04/24/2018	DEUTSCHE BANK AG		8,306,508	8,400,000	8,389,584			296		296		8,389,880		(83,372)	(83,372)	41,708	03/01/2023	1FE
14314P-AC-0	CARMX_17-2 ABS		05/15/2018	BARCLAYS		12,128,116	12,305,000	12,338,646	12,333,890		(3,709)		(3,709)		12,330,181		(202,065)	(202,065)	100,272	03/15/2022	1FE
14745G-AM-7	CASELLA WASTE SYST TL B-1		05/14/2018	Various		641,875	641,875	639,275	639,155		2,720		2,720		641,875				4,344	10/17/2023	3FE
194204-AA-1	CASL_17-A ABS		06/25/2018	SCHEDULED REDEMPTION		136,018	136,018	137,556	64,953		(1,538)		(1,538)		136,018				1,593	11/26/2046	2AM
14880B-AE-1	CATALENT PHARMA DOLLAR TL		06/29/2018	SCHEDULED REDEMPTION		5,691	5,691	5,672	5,671		20		20		5,691				19	05/20/2024	3FE
12503M-AA-6	CBOE HOLDINGS INC		06/13/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		2,867,614	2,976,000	2,968,828	2,969,415		283		283		2,969,698		(102,084)	(102,084)	100,477	01/12/2027	2FE
12503M-AB-4	CBOE HOLDINGS INC		06/11/2018	BARCLAYS		9,901,700	10,000,000	9,993,000	9,994,746		1,569		1,569		9,996,315		(94,615)	(94,615)	89,375	06/28/2019	2FE
1248EP-BF-9	CCO HOLDINGS LLC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		7,885,375	7,925,000	7,897,500	7,904,212		1,449		1,449		7,905,661		(20,286)	(20,286)	240,309	05/01/2023	3FE
1248EP-BM-4	CCO HOLDINGS LLC		06/05/2018	Various		19,693,750	20,000,000	20,046,316	20,038,285		(2,189)		(2,189)		20,036,096		(342,346)	(342,346)	905,944	02/15/2026	3FE
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		668,500	700,000	700,000	693,000	7,000			7,000		700,000		(31,500)	(31,500)	17,656	03/01/2023	3FE
12508E-AE-1	CDK GLOBAL INC		04/16/2018	EXCHANGE		11,496,289	11,299,000	11,508,959	11,410,104	93,286	(6,840)		86,445		11,496,549		(261)	(261)	206,560	06/01/2027	3FE
12508E-AF-8	CDK GLOBAL INC		05/31/2018	Various		8,999,750	9,460,000	9,619,871			(1,988)		(1,988)		9,617,882		(618,132)	(618,132)	214,264	06/01/2027	3FE
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TLB		06/29/2018	SCHEDULED REDEMPTION		8,641	8,641	8,631	8,549	81	11		92		8,641				134	07/08/2022	4FE
12513G-BA-6	CDW LLC		06/05/2018	Various		6,766,000	6,560,000	6,807,263	6,760,576		(11,146)		(11,146)		6,749,430		16,570	16,570	177,479	12/01/2024	3FE
12513G-BB-4	CDW LLC / CDW FINANCE CORP		05/31/2018	Various		7,364,770	7,277,000	7,315,829	7,302,367		(3,110)		(3,110)		7,299,257		65,513	65,513	271,197	09/01/2023	3FE
12512Y-AF-8	CDW LLC TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		21,450	21,450	21,342	21,338		112		112		21,450				223	08/17/2023	3FE
15136W-AV-6	CECLO 2013-20A AR CLO		04/25/2018	SCHEDULED REDEMPTION		1,434,363	1,434,363	1,434,363	1,434,363						1,434,363				19,247	01/25/2026	1FE
15135B-AF-8	CENTENE CORPORATION		04/11/2018	BANK OF AMERICA/MERRILL LYNCH		2,057,500	2,000,000	2,014,399	2,008,860		(1,131)		(1,131)		2,007,729		49,771	49,771	74,375	02/15/2021	3FE
15137T-AA-8	CENTENE ESCROW I CORP		05/11/2018	CITIGROUP GLOBAL MARKETS		2,255,401	2,240,000	2,240,000							2,240,000		15,401	15,401		06/01/2026	3Z
156504-AH-5	CENTURY COMMUNITIES INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,842,500	3,000,000	3,000,000	3,000,000						3,000,000		(157,500)	(157,500)	156,177	07/15/2025	4FE
15670B-AB-8	CENTURYLINK INC TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		26,250	26,250	26,133	25,290	836	123		960		26,250				100	01/31/2025	3FE
15672W-AJ-3	CEQUEL COMMUNICATIONS HOLDINGS I L		05/18/2018	Various		997,514	1,000,000	1,000,000							1,000,000		(2,486)	(2,486)	9,792	04/01/2028	5FE
165183-AL-8	CF_17-2 ABS		06/15/2018	SCHEDULED REDEMPTION		530,670	530,670	529,510	529,525		1,146		1,146		530,670				4,990	05/15/2029	1FE
14235U-AD-3	CFSP ACQUISITION CORP. DDTL		04/09/2018	Various		1	1	1							1					03/14/2025	4Z
14235U-AB-7	CFSP Acquisition CORP. Term Loan		04/09/2018	GOLDMAN, SACHS & CO.		814,931	815,951	813,911			3		3		813,914		1,017	1,017	316	03/14/2025	4Z
12541W-AA-8	CH ROBINSON WORLDWIDE INC		04/27/2018	BANK OF AMERICA/MERRILL LYNCH		8,306,172	8,400,000	8,349,768			225		225		8,349,993		(43,821)	(43,821)	19,600	04/15/2028	2FE
15911A-AC-7	CHANGE HEALTHCARE CLSNG DATE TL		06/29/2018	SCHEDULED REDEMPTION		12,462	12,462	12,436	12,434		29		29		12,462					03/01/2024	4FE
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		05/09/2018	Various		214,525	214,525	214,525							214,525					12/29/2022	4Z
159864-AC-1	CHARLES RIVER LABORATORIES INC		04/11/2018	JPMORGAN CHASE & CO.		1,020,000	1,000,000	1,000,000							1,000,000		20,000	20,000	1,528	04/01/2026	4FE
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		06/13/2018	Various		5,437,726	5,600,000	5,535,376			176		176		5,535,552		(97,826)	(97,826)	29,055	04/01/2038	2FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		04/04/2018	CITIGROUP GLOBAL MARKETS		5,642,336	5,600,000	5,583,536							5,583,536		58,800	58,800		04/01/2048	1Z
16117L-BS-7	CHARTER COMMUNICATIONS TLB		06/29/2018	SCHEDULED REDEMPTION		10,000	10,000	9,988			13		13		10,000				32	04/13/2025	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2018	SCHEDULED REDEMPTION		121,620	121,620	80,843	83,296		38,323		38,323		121,620				2,156	03/25/2037	1FM
16308T-AB-7	CHEFS WAREHOUSE HLDGS TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		1,997	1,997	1,983	1,982		16		16		1,997				10	06/22/2022	4FE
163851-AB-4	CHEMOURS COMPANY		06/06/2018	Various		3,576,395	3,398,000	3,544,021	3,519,011	918	(15,790)		(14,872)		3,504,139		(29,684)	(29,684)	227,631	05/15/2023	3FE
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP		04/13/2018	GOLDMAN, SACHS & CO.		1,010,000	1,000,000	1,000,000	1,000,000						1,000,000		10,000	10,000	30,479	10/01/2025	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12541H-AR-4	CHG HEALTHCARE SERVICES NEW TL		05/07/2018	SCHEDULED REDEMPTION		30,799	30,799	30,798	30,797		2		2		30,799				1	06/07/2023	4FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		06/07/2018	Various		708,388	730,409	729,290	696,066	33,264	8,310		41,574		728,626		(20,238)	(20,238)	4,551	01/27/2021	4FE
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		05/03/2018	Various		6,180,179	6,684,000	6,767,472	6,015,600	743,267	(4,230)		739,037		6,754,637		(574,458)	(574,458)	249,071	03/31/2023	4FE
171232-AR-2	CHUBB CORP		05/15/2018	MATURED		1,000,000	1,000,000	926,737	996,219		3,781		3,781		1,000,000				28,750	05/15/2018	1FE
171484-AE-8	CHURCHILL DOWNS INCORPORATED		05/14/2018	Various		4,991,515	5,286,400	5,295,921	5,251,774	44,136	(371)		43,766		5,295,540		(304,025)	(304,025)	89,644	01/15/2028	4FE
172442-AR-6	CINEMARK USA INC TERM LOAN		03/29/2018	Various		3,283,709	3,276,948	3,283,713	3,284,080		(367)		(367)		3,283,713		(4)	(4)	4,818	05/09/2022	3FE
172442-AS-4	CINEMARK USA TLB		06/29/2018	SCHEDULED REDEMPTION		16,385	16,385	16,419			(34)		(34)		16,385				27	03/31/2025	3FE
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		06/29/2018	Various		1,008,744	1,003,744	998,928	997,499		207		207		998,964		9,780	9,780	7,627	11/20/2024	4FE
125581-GS-1	CIT GROUP INC		04/16/2018	Various		2,957,669	2,928,000	3,001,200	2,957,280	12,924	(29,333)		(16,408)		2,940,872		(5,306)	(5,306)	92,490	02/19/2019	3FE
172967-ES-6	CITIGROUP INC		05/15/2018	MATURED		5,000,000	5,000,000	4,935,950	4,996,358		3,642		3,642		5,000,000				153,125	05/15/2018	2FE
172967-LF-6	CITIGROUP INC		06/29/2018	CITIGROUP GLOBAL MARKETS		37,567,560	38,000,000	37,984,800	37,989,619		2,544		2,544		37,992,163		(424,603)	(424,603)	912,897	01/10/2020	2FE
172967-LG-4	CITIGROUP INC		04/12/2018	CITIGROUP GLOBAL MARKETS		19,498,600	20,000,000	19,986,000	19,987,804		778		778		19,988,582		(489,982)	(489,982)	261,250	04/25/2022	2FE
18143E-AC-3	CLARK EQUIPMENT COMPANY TL B		06/29/2018	SCHEDULED REDEMPTION		292,028	292,028	291,312			716		716		292,028				3,352	05/18/2024	3FE
18449E-AE-0	CLEAN HARBORS INC TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		10,000	10,000	9,978	9,976		24		24		10,000				30	06/30/2024	2FE
185899-AB-7	CLEVELAND-CLIFFS INC		04/03/2018	CITIGROUP GLOBAL MARKETS		1,736,300	1,790,000	1,778,311	1,778,366		436		436		1,778,802		(42,502)	(42,502)	25,694	01/15/2024	3FE
12572Q-AH-8	CME GROUP INC		06/28/2018	Various		8,457,926	8,400,000	8,361,444			10		10		8,361,454		96,472	96,472	5,327	06/15/2048	1Z
17319B-AC-9	CML_12-6 RMBS		06/01/2018	SCHEDULED REDEMPTION		297,378	297,378	295,891	296,971		522		522		297,378				4,963	08/25/2036	1FM
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		198,306	203,268	140,678	137,902		60,404		60,404		198,306				3,423	08/25/2036	1FM
17316D-AV-6	CMLTI_10-3 RMBS		06/01/2018	SCHEDULED REDEMPTION		267,020	267,020	265,351	266,857		163		163		267,020				6,033	10/25/2035	1FM
125896-BC-3	CMS ENERGY CORP		06/29/2018	CALLED @ 105.317		1,415,462	1,344,000	1,579,891	1,393,559		(16,359)		(16,359)		1,377,200		(33,200)	(33,200)	134,835	06/15/2019	2FE
17310F-AC-9	CMSI 2006-5 1A3 RMBS		06/01/2018	SCHEDULED REDEMPTION		100,754	106,004	96,787	95,127		5,626		5,626		100,754				3,158	08/25/2037	1FM
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC		04/13/2018	STIFEL CAPITAL MARKETS		2,705,400	2,700,000	2,626,397	2,671,038		5,421		5,421		2,676,458		28,942	28,942	68,850	07/15/2019	2FE
191216-BY-5	COCA-COLA CO		04/18/2018	Various		62,416,155	65,000,000	64,928,500	64,947,028		4,151		4,151		64,951,179		(2,535,024)	(2,535,024)	633,132	09/01/2021	1FE
19238V-AG-0	COGECO CABLE INC	A	05/22/2018	CALLED @ 101.219		2,732,913	2,700,000	2,750,750	2,715,017		(4,318)		(4,318)		2,710,699		(10,699)	(10,699)	106,404	05/01/2020	3FE
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		06/29/2018	SCHEDULED REDEMPTION		807	807	803	702	101	5		105		807				8	09/07/2021	4FE
20007#-AB-3	COMAR LLC TERM LOAN		06/18/2018	Various		4,364,063	4,364,063	4,352,498	4,319,593	31,198	13,272		44,470		4,364,063				128,488	10/21/2019	5
20030N-BV-2	COMCAST CORPORATION		06/15/2018	MORGAN STANLEY		30,093,703	32,179,000	32,175,720	32,176,557		267		267		32,176,824		(2,083,120)	(2,083,120)	484,421	01/15/2022	1FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		06/29/2018	SCHEDULED REDEMPTION		34,559	34,559	23,774	6,455	3,480	10,563		14,042		34,559				299	11/12/2020	5FE
201723-AM-5	COMMERCIAL METALS COMPANY		05/09/2018	Various		3,364,390	3,356,000	3,356,000							3,356,000		8,390	8,390	2,001	04/15/2026	3FE
202795-JM-3	COMMONWEALTH EDISON COMPANY		06/13/2018	GOLDMAN, SACHS & CO.		1,652,902	1,680,000	1,679,681			2		2		1,679,683		(26,781)	(26,781)	21,467	03/01/2048	1FE
203372-AM-9	COMMSCOPE INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		6,641,563	6,625,000	6,639,938	6,635,022		(1,722)		(1,722)		6,633,300		8,262	8,262	171,054	06/15/2024	3FE
20337Y-AA-5	COMMSCOPE INC		06/22/2018	Various		15,617,500	15,300,000	15,624,375	15,564,233	2,169	(22,386)		(20,218)		15,544,015		73,485	73,485	456,383	06/15/2025	3FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		05/16/2018	BANK OF AMERICA/MERRILL LYNCH		6,054,350	6,373,000	6,404,933	6,370,109	32,065	(1,335)		30,729		6,400,839		(346,489)	(346,489)	215,089	03/15/2027	3FE
20605P-AL-5	CONCHO RESOURCES INC		06/19/2018	BARCLAYS		4,171,986	4,200,000	4,189,080							4,189,080		(17,094)	(17,094)		08/15/2048	2Z
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		6,071	6,071	6,077	5,960	117	(6)		111		6,071				24	10/05/2023	3FE
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		06/29/2018	SCHEDULED REDEMPTION		1,247	1,247	1,244	1,244		3		3		1,247				5	05/22/2024	4FE
209111-FQ-1	CONSOLIDATED EDISON INC		05/08/2018	Various		2,812,124	2,800,000	2,787,092							2,787,092		25,032	25,032		05/15/2058	1Z
210518-CQ-7	CONSUMERS ENERGY COMPANY		05/18/2018	CALLED @ 101.031		1,768,043	1,750,000	1,603,157	1,736,103		7,433		7,433		1,743,537		6,463	6,463	84,783	09/15/2018	1FE
21117G-AJ-9	CONTINENTAL BUILDING 2ND REPL TL		06/29/2018	SCHEDULED REDEMPTION		19,751	19,751	19,712	19,710		41		41		19,751				67	08/18/2023	3FE
212015-AR-2	CONTINENTAL RESOURCES INC		05/29/2018	Various		6,153,203	6,190,000	6,204,850	4,156,112	53,888	(526)		53,362		6,204,324		(51,122)	(51,122)	122,081	01/15/2028	3FE
212015-AS-0	CONTINENTAL RESOURCES INC		05/29/2018	MORGAN STANLEY		2,035,469	2,041,000	2,052,539			(5)		(5)		2,052,533		(17,064)	(17,064)	42,911	01/15/2028	1Z
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		04/29/2018	SCHEDULED REDEMPTION		78,905	78,905	79,807	79,590		(685)		(685)		78,905				2,170	04/29/2022	2FE
219350-BA-2	CORNING INC		05/08/2018	MATURED		4,400,000	4,400,000	4,395,908	4,399,510		490		490		4,400,000				33,000	05/08/2018	2FE
220517-AA-4	CORTES NP ACQUISITION CORP		05/21/2018	BANK OF AMERICA/MERRILL LYNCH		1,654,975	1,715,000	1,740,725			(308)		(308)		1,740,417		(85,442)	(85,442)	16,745	10/15/2024	4FE
22160K-AJ-4	COSTCO WHOLESALE CORPORATION		04/18/2018	THE ALLSTATE CORPORATION		34,299,825	35,000,000	34,938,750	34,947,896		4,427		4,427		34,952,323		(652,498)	(652,498)	313,542	05/18/2021	1FE
22164E-AC-9	COTIVITI CORP TLB		06/29/2018	SCHEDULED REDEMPTION		3,395	3,395	3,381	3,376		19		19		3,395				40	09/28/2023	3FE
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		06/29/2018	SCHEDULED REDEMPTION		218,289	218,289	215,266	215,071	52	3,166		3,218		218,289				3,395	03/31/2023	4
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		06/01/2018	SCHEDULED REDEMPTION		87,880	91,663	71,859	62,525		25,355		25,355		87,880				2,214	06/25/2037	1FM
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL		06/29/2018	SCHEDULED REDEMPTION		1,731	1,731	1,662	1,689		41		41		1,731					09/27/2024	4FE
22284M-AK-8	COVENANT SURGICAL PARTNERS TL		06/29/2018	SCHEDULED REDEMPTION		9,615	9,615	9,593	9,592		23		23		9,615					09/27/2024	4FE
12594W-AB-2	CPI HOLDCO LLC CLOSING DATE TL		06/29/2018	SCHEDULED REDEMPTION		4,998	4,998	5,047	5,036	14	(51)		(37)		4,998				74	03/21/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12632B-AG-1	CPI INTERNATIONAL ACQUISITION TL		06/29/2018	SCHEDULED REDEMPTION		4,375	4,375	4,375	4,375						4,375				19	07/26/2024	4FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		06/01/2018	SCHEDULED REDEMPTION		105,777	127,253	59,458	82,188		26,664		26,664		105,777				4,068	08/25/2037	1FM
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		05/17/2018	Various		3,942,278	3,852,000	3,838,736	3,839,681		476		476		3,840,157		102,121	102,121	149,913	04/01/2023	4FE
12636Y-AC-6	CRH AMERICA FINANCE INC		06/12/2018	BANK OF AMERICA/MERRILL LYNCH		9,647,300	10,000,000	9,937,100			1,005		1,005		9,938,105		(290,805)	(290,805)	76,806	04/04/2028	2FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		04/01/2018	SCHEDULED REDEMPTION			4,037	1,499	490		(490)		(490)						91	04/25/2037	1FM
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		05/02/2018	COST OF CARRY		(626)											(626)	(626)		11/23/2020	4FE
228187-AA-8	CROWN AMERICAS LLC		06/29/2018	Various		14,521,080	15,197,000	15,293,748			(5,770)		(5,770)		15,287,979		(766,899)	(766,899)	252,302	02/01/2026	4FE
22819K-AB-6	CROWN AMERICAS LLC		06/11/2018	STIFEL CAPITAL MARKETS		2,617,963	2,869,000	2,682,515			3,012		3,012		2,685,527		(67,565)	(67,565)	24,725	09/30/2026	4FE
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP		06/13/2018	BANK OF AMERICA/MERRILL LYNCH		2,454,350	2,550,000	2,539,239	2,540,046		413		413		2,540,459		(86,109)	(86,109)	80,467	03/01/2027	2FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 INCR TL		04/16/2018	SCHEDULED REDEMPTION		18,984	18,984	18,694	18,657		328		328		18,984				66	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		06/29/2018	Various		12,240	12,240	12,200	24,394		87		87		12,240					11/14/2022	4FE
22944B-AK-4	CSMC 2007-5 1A10		06/25/2018	CANCELLED TRADE		129											129	129		08/25/2037	6Z*
22944B-AF-5	CSMC 2007-5 1A6		06/25/2018	CANCELLED TRADE		75											75	75		08/25/2037	6Z*
225470-M4-2	CSMC_06-3 RMBS		05/25/2018	SCHEDULED REDEMPTION		231	231	27	29		202		202		231				1	02/27/2045	1FM
12638P-BV-0	CSMC_07-3 RMBS		06/25/2018	SCHEDULED REDEMPTION		24,281	24,331	9,691	8,080		16,201		16,201		24,281				242	04/25/2037	1FM
126408-HK-2	CSX CORP		04/17/2018	MORGAN STANLEY		4,208,820	4,200,000	4,185,888			38		38		4,185,926		22,894	22,894	29,598	03/01/2048	2FE
23301Y-AE-3	CULLIGAN NEW - AI AQUA 17 INCR TL		06/07/2018	Various		750,923	748,125	747,284	747,230		58		58		747,289		3,635	3,635	7,471	12/13/2023	4FE
126650-CV-0	CVS HEALTH CORP		04/06/2018	Various		35,251,608	35,000,000	34,686,400			4,599		4,599		34,690,999		560,609	560,609	103,744	03/09/2023	2FE
126650-CW-8	CVS HEALTH CORP		05/22/2018	Various		25,459,245	25,593,000	25,342,445			5,818		5,818		25,348,262		110,983	110,983	198,342	03/25/2025	2FE
126650-CX-6	CVS HEALTH CORP		04/12/2018	BANK OF AMERICA/MERRILL LYNCH		7,544,850	7,500,000	7,394,550			790		790		7,395,340		149,510	149,510	30,458	03/25/2028	2FE
126650-CZ-1	CVS HEALTH CORP		05/10/2018	Various		16,244,109	15,608,108	15,519,142			163		163		15,519,305		724,804	724,804	100,485	03/25/2048	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		8,477	9,139	6,251	4,423		4,054		4,054		8,477				241	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		06/25/2018	SCHEDULED REDEMPTION		449,496	496,795	288,346	271,342		178,153		178,153		449,496				5,316	08/25/2037	1FM
02151L-AA-4	CWALT_07-20 RMBS		06/25/2018	SCHEDULED REDEMPTION		181,826	193,095	107,398	64,672		117,154		117,154		181,826				2,088	08/25/2047	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		178,528	180,291	130,105	122,946		55,582		55,582		178,528				4,981	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2018	SCHEDULED REDEMPTION		72,222	79,009	59,728	55,506		16,716		16,716		72,222				2,202	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		06/25/2018	SCHEDULED REDEMPTION		13,573	13,573	13,031	13,228		346		346		13,573				173	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		06/01/2018	SCHEDULED REDEMPTION		36,170	41,110	29,600	30,027		6,143		6,143		36,170				1,098	02/25/2037	1FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		06/01/2018	SCHEDULED REDEMPTION		391,621	391,621	391,614	391,620		1		1		391,621				10,383	04/25/2036	1FM
12666R-AF-7	CWL_06-9 RMBS		06/01/2018	SCHEDULED REDEMPTION		41,024	47,318	30,659	11,937		29,088		29,088		41,024				1,299	08/27/2046	1FM
12669R-AC-1	CWL_07-S1 RMBS		06/01/2018	SCHEDULED REDEMPTION		174,957	174,957	174,949	179,398		(4,441)		(4,441)		174,957				4,781	11/25/2036	1FM
152314-DP-2	CXHE_01-B RMBS		06/01/2018	SCHEDULED REDEMPTION		19,489	19,489	15,899	13,069		6,420		6,420		19,489				574	07/25/2032	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	06/30/2018	SCHEDULED REDEMPTION		251,166	251,166	251,166	251,166						251,166				4,876	03/31/2023	2FE
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	06/29/2018	SCHEDULED REDEMPTION		84,734	84,734	84,734	84,734						84,734				1,440	03/31/2023	2FE
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	06/29/2018	SCHEDULED REDEMPTION		128,787	128,787	128,787	128,787						128,787				2,169	03/31/2023	2FE
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	06/29/2018	SCHEDULED REDEMPTION		131,520	131,520	131,520	131,520						131,520				2,279	03/31/2023	2FE
23283P-AK-0	CYRUSONE LP/CYRUSONE FIN		05/18/2018	WELLS FARGO		201,500	200,000	210,519			(460)		(460)		210,060		(8,560)	(8,560)	7,376	03/15/2027	3FE
23370P-AP-3	DAE AVIATION (STANDARD AERO) TL		06/29/2018	SCHEDULED REDEMPTION		12,570	12,570	12,546	12,544		26		26		12,570				58	07/07/2022	4FE
233851-CF-9	DAIMLER FINANCE NORTH AMERICA LLC	C	06/08/2018	GOLDMAN, SACHS & CO.		16,632,237	16,866,000	16,840,870	16,853,185		3,763		3,763		16,856,948		(224,711)	(224,711)	236,827	07/05/2019	1FE
233851-DH-4	DAIMLER FINANCE NORTH AMERICA LLC	C	05/18/2018	Various		20,028,400	20,000,000	20,000,000							20,000,000		28,400	28,400	23,706	05/04/2020	1FE
23422R-AA-0	DAKOTA SUB MERGER INC		04/11/2018	RBC DOMINION SECURITIES		1,925,000	1,750,000	1,868,125	1,857,157		(5,309)		(5,309)		1,851,848		73,152	73,152	116,010	09/01/2024	5FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		05/15/2018	GOLDMAN, SACHS & CO.		4,725,000	5,000,000	5,000,000	4,998,500	1,500			1,500		5,000,000		(275,000)	(275,000)	136,111	05/01/2025	3FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC TLB		06/29/2018	SCHEDULED REDEMPTION		15,000	15,000	14,963	14,959		41		41		15,000				57	06/24/2021	2FE
251510-FB-4	DBALT_05-AR1 RMBS		06/25/2018	SCHEDULED REDEMPTION		58,590	66,148	30,704	32,142		26,448		26,448		58,590				622	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		06/01/2018	SCHEDULED REDEMPTION		61,387	82,083	35,342	40,618		22,339		22,339		61,387				1,847	12/25/2040	1FM
254683-CB-9	DCENT_17-6 ABS		05/15/2018	JPMORGAN CHASE & CO.		19,471,239	19,925,000	19,953,798	19,950,418		(3,587)		(3,587)		19,946,831		(475,592)	(475,592)	158,160	02/15/2023	1FE
242370-AD-6	DEAN FOODS CO		05/21/2018	Various		22,615,925	23,245,000	23,631,650	23,128,775	362,848	(26,169)		336,679		23,465,454		(849,529)	(849,529)	952,605	03/15/2023	3FE
06448H-AC-0	DECOLIN INC. INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		27,500	27,500	27,363			138		138		27,500				97	12/27/2023	4Z
BASQS4-W0-3	DELEK US HOLDINGS INC TLB	C	04/10/2018	WELLS FARGO		401,000	400,000	398,000							398,000		3,000	3,000		03/14/2025	1Z
24701P-AC-0	DELIVER BUYER INC AKA MHS HLDGS TL		06/29/2018	SCHEDULED REDEMPTION		27,519	27,519	27,293	24,769		237		237		27,519				151	04/26/2024	4FE
24702R-AE-1	DELL INC		04/15/2018	MATURED		3,000,000	3,000,000	3,082,500	3,006,047		(6,047)		(6,047)		3,000,000				84,750	04/15/2018	3FE
24702N-AZ-3	DELL INTERNATIONAL LLC TL B		05/01/2018	SCHEDULED REDEMPTION		12,497	12,497	12,434	12,431		66		66		12,497				43	09/07/2023	2FE
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		3,820,000	4,000,000	4,013,750	2,487,832		(625)		(625)		4,013,457		(193,457)	(193,457)	136,667	10/01/2025	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		05/23/2018	SCHEDULED REDEMPTION		276,255	276,255	276,255	276,255						276,255				6,837	11/23/2020	1FE
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		04/15/2018	SCHEDULED REDEMPTION		375,747	375,747	375,747	375,747						375,747				9,957	10/15/2020	1FE
247916-AF-6	DENBURY RESOURCES INC.		05/17/2018	BARCLAYS		1,115,400	1,040,000	985,400	990,755		4,814		4,814		995,569		119,831	119,831	48,360	05/15/2021	4FE
25156P-AS-2	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	06/21/2018	BARCLAYS		11,773,560	12,000,000	11,988,840	11,993,553		1,799		1,799		11,995,352		(221,792)	(221,792)	138,000	09/19/2019	2FE
38268P-AB-7	DG INVEST (CONVERGINT) 1ST LIEN TL		04/10/2018	Various		751,582	752,688	750,806			35		35		750,842		740	740	1,330	02/01/2025	4FE
38268P-AC-5	DG INVEST (CONVERGINT) DDTL		04/10/2018	Various		2	1	1							1		1	1	427	02/01/2025	4FE
55377G-AJ-2	DH PUBLISHING LP TERM LOAN		06/28/2018	SCHEDULED REDEMPTION		149,477	149,477	148,791	148,736		741		741		149,477				9	08/21/2023	3FE
25243Y-AZ-2	DIAGEO CAPITAL PLC	D	06/28/2018	Various		15,793,096	15,700,000	15,642,067			227		227		15,642,294		150,802	150,802	28,460	05/18/2028	1FE
25272Y-AE-3	DIAMOND RESORTS INTERNATIONAL TLB		06/29/2018	SCHEDULED REDEMPTION		3,201	3,201	3,150			51		51		3,201				7	09/02/2023	4FE
25272Y-AB-9	DIAMOND RESORTS INTL TLB		06/15/2018	Various		1,260,008	1,280,500	1,259,862	1,258,486		1,513		1,513		1,259,999		9	9	17,774	09/02/2023	4FE
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		06/29/2018	SCHEDULED REDEMPTION		6,531	6,531	6,543	6,501	43	(13)		30		6,531				16	11/06/2023	4FE
25381E-AE-5	DIGICERT HOLDINGS INC TL 1ST LIEN		06/29/2018	Various		414,852	415,266	413,317	413,238		88		88		413,326		1,526	1,526	2,107	09/20/2024	4FE
25381E-AH-8	DIGICERT HOLDINGS INC TL 2ND LIEN		06/05/2018	Various		493,181	500,000	505,971	502,190	3,987	(224)		3,763		505,953		(12,772)	(12,772)	16,141	09/19/2025	5FE
25456Q-AG-3	DIPLOMAT PHARMACY INC TL		06/29/2018	SCHEDULED REDEMPTION		750	750	743			8		8		750				4	12/13/2024	4FE
25470X-AL-9	DISH DBS CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		432,500	500,000	520,000	472,500	40,234	(934)		39,300		511,800		(79,300)	(79,300)	17,986	03/15/2023	3FE
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		04/18/2018	Various		1,646,158	1,638,004	1,640,822	1,613,729	27,394	(368)		27,026		1,640,755		5,403	5,403	2,397	06/08/2020	4FE
256603-AC-5	DOLE FOOD COMPANY INC		05/17/2018	CREDIT SUISSE		1,010,000	1,000,000	1,000,000	1,000,000		(9,802)		(9,802)		990,198		19,802	19,802	31,417	06/15/2025	5FE
256746-AB-4	DOLLAR TREE INC		05/05/2018	CALLED @ 104.313		11,943,839	11,450,000	11,857,153	11,740,774		(29,556)		(29,556)		11,711,218		(261,218)	(261,218)	940,070	03/01/2023	2FE
256746-AF-5	DOLLAR TREE INC		04/18/2018	CANTOR FITZGERALD		8,374,380	8,400,000	8,384,376			8		8		8,384,384		(10,004)	(10,004)	863	05/15/2023	2Z
256746-AG-3	DOLLAR TREE INC		04/18/2018	CREDIT SUISSE		4,183,998	4,200,000	4,195,758			1		1		4,195,759		(11,761)	(11,761)	467	05/15/2025	2FE
256746-AH-1	DOLLAR TREE INC		04/18/2018	WELLS FARGO		8,387,442	8,400,000	8,377,824			2		2		8,377,826		9,616	9,616	490	05/15/2028	2Z
25746U-CU-1	DOMINION ENERGY INC		05/31/2018	MIZUHO SECURITIES USA INC.		12,941,241	12,900,000	12,900,000	12,900,000						12,900,000		41,241	41,241	152,823	06/01/2019	2FE
233293-AN-9	DPL INC		04/30/2018	CALLED @ 105.046		2,136,636	2,034,000	2,145,870	2,130,615	5,386	(18,743)		(13,357)		2,117,258		(83,258)	(83,258)	182,343	10/01/2019	3FE
26208G-AG-4	DRIVE 18-1 D ABS		06/22/2018	WELLS FARGO		2,782,228	2,788,000	2,787,795			22		22		2,787,817		(5,589)	(5,589)	36,883	10/20/2021	2AM
26208J-AF-0	DRIVE 18-2 C ABS		05/17/2018	Various		5,002,148	5,000,000	4,999,959							4,999,959		2,189	2,189		08/15/2024	2
26208J-AG-8	DRIVE 18-2 D ABS		05/17/2018	Various		10,004,688	10,000,000	9,998,809							9,998,809		5,879	5,879		08/15/2024	1AM
25272X-AA-3	DROT_17-1 ABS		06/20/2018	SCHEDULED REDEMPTION		559,856	559,856	559,716	559,722		134		134		559,856				8,756	03/20/2024	1FE
23343D-AG-4	DTAOT 18-2 D ABS		06/14/2018	JPMORGAN CHASE & CO.		2,997,188	3,000,000	2,999,663			1		1		2,999,664		(2,477)	(2,477)	1,383	03/15/2024	1AM
26376M-AF-9	DUBOIS CHEMICALS INC DD TL		03/28/2018	EXCHANGE		166,667	166,667	166,667							166,667				516	03/15/2024	4
26376M-AG-7	DUBOIS CHEMICALS TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		12,042	12,042	12,012	11,199	3	31		34		12,042				49	03/15/2024	4FE
26817R-AB-4	DYNEGY INC		05/18/2018	DEUTSCHE BANK AG		4,100,000	4,000,000	3,625,000	3,669,562		19,549		19,549		3,689,111		410,889	410,889	111,625	06/01/2023	4FE
26817H-AL-4	DYNEGY INC TERM LOAN C2		06/14/2018	Various		5,630,288	5,630,288	5,621,450	3,606,017		10,237		10,237		5,630,288				58,480	02/07/2024	3FE
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING	C	04/20/2018	Various		4,079,399	4,000,000	4,000,000							4,000,000		79,399	79,399		05/01/2025	1Z
05549K-AB-8	EAGLECLAW MIDSTREAM SERVICES TLB		05/18/2018	Various		1,231,660	1,240,625	1,229,417	1,228,967		524		524		1,229,491		2,169	2,169	16,606	06/24/2024	4FE
27005B-AA-4	EAGLETREE PUMP ACQUISITION CORP TL		06/29/2018	SCHEDULED REDEMPTION		25,000	25,000	24,688			313		313		25,000					02/05/2023	4Z
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		06/29/2018	SCHEDULED REDEMPTION		2,113,574	2,113,574	2,111,463	2,111,253		2,321		2,321		2,113,574				9,756	10/02/2023	4FE
281020-AM-9	EDISON INTERNATIONAL		05/11/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		8,326,584	8,400,000	8,386,980			183		183		8,387,163		(60,579)	(60,579)	59,675	03/15/2028	1FE
26835P-AF-7	EDP FINANCE BV	D	05/22/2018	GOLDMAN, SACHS & CO.		4,158,358	4,300,000	4,281,940	4,283,093		917		917		4,284,010		(125,652)	(125,652)	141,153	07/15/2024	2FE
N2820E-AC-2	EG AMERICA LLC TLB		06/29/2018	Various		765,410	766,875	763,041			91		91		763,131		2,279	2,279	6,487	02/07/2025	4FE
N2820E-AB-4	EG GROUP LIMITED TL B	D	05/24/2018	Various		996,309	1,000,000	997,500			10		10		997,510		(1,202)	(1,202)		01/31/2025	4Z
263534-BZ-1	EI DU PONT DE NEMOUR & C		06/26/2018	Market Axess		5,134,400	5,000,000	5,221,200	5,057,545		(13,380)		(13,380)		5,044,166		90,234	90,234	219,688	01/15/2020	1FE
268317-AJ-3	ELECTRICITE DE FRANCE SA	D	06/18/2018	BARCLAYS		17,927,280	18,000,000	17,793,360	17,954,199		20,185		20,185		17,974,384		(47,104)	(47,104)	352,600	01/22/2019	1FE
268648-AP-7	EMC CORP		05/16/2018	MORGAN STANLEY		30,231,364	30,248,000	30,130,097	30,093,020	135,514	17,779		153,293		30,246,313		(14,949)	(14,949)	263,095	06/01/2018	3FE
268648-AQ-5	EMC CORP		05/15/2018	GOLDMAN, SACHS & CO.		3,443,500	3,550,000	3,434,625	3,465,758		12,677		12,677		3,478,435		(34,935)	(34,935)	43,379	06/01/2020	3FE
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP		06/28/2018	BARCLAYS		49,684	50,000	49,974	49,989		4		4		49,993		(310)	(310)	757	05/15/2019	2FE
29250N-AW-5	ENBRIDGE INC	A	04/02/2018	BARCLAYS		1,972,500	2,000,000	2,000,000							2,000,000		(27,500)	(27,500)	11,458	03/01/2078	2FE
29251L-AC-2	ENCAPSYS LLC AKA CYPRESS TLB		06/29/2018	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,247		3		3		1,250				5	10/25/2024	4FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		05/02/2018	Various		924,859	920,000	920,000	920,000						920,000		4,859	4,859	21,515	01/30/2028	4FE
29271L-AA-2	ENDO FINANCE CO		05/30/2018	BARCLAYS		7,052,500	8,400,000	8,209,344	6,993,000	1,258,278	10,592		1,268,870		8,261,870		(1,209,370)	(1,209,370)	412,786	01/15/2022	5FE
29273E-AC-2	ENDO LTD		05/16/2018	JEFFERIES & COMPANY, INC.		867,925	1,165,000	1,007,725	914,525	111,228	7,628		118,857		1,033,382		(165,457)	(165,457)	58,833	07/15/2023	5FE
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV	D	06/05/2018	Various		14,303,836	14,900,000	14,855,300	14,860,331		3,516		3,516		14,863,847		(560,011)	(560,011)	220,225	05/25/2022	2FE
29279V-AA-2	ENERGIZER GAMMA ACQUISITION INC		06/22/2018	Various		1,621,945	1,601,000	1,601,000							1,601,000		20,945	20,945		07/15/2026	1Z
29273V-AF-7	ENERGY TRANSFER EQUITY LP		05/10/2018	Various		2,676,399	2,675,000	2,738,531			(791)		(791)		2,737,740		(61,342)	(61,342)	66,102	06/01/2027	3FE
29273X-AX-4	ENERGY TRANSFER EQUITY LP TLB		05/02/2018	Various		671,399	670,597	664,200	663,894		331		331		664,224		7,174	7,174	654	02/02/2024	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29273R-BH-1	ENERGY TRANSFER PARTNERS LP		06/15/2018	MATURED		4,500,000	4,500,000	4,497,570	4,499,617		383		383		4,500,000				56,250	06/15/2018	2FE
29286G-AC-2	ENGILITY CORPORATION TERM LOAN B2		06/29/2018	SCHEDULED REDEMPTION		89,756	89,756	89,756							89,756					08/14/2023	4FE
29414U-AB-8	ENVISION HEALTHCARE CORP TLB		06/29/2018	SCHEDULED REDEMPTION		19,863	19,863	19,596	19,579		284		284		19,863					12/01/2023	3FE
29426N-AE-4	EPICOR SOFTWARE TLB		06/29/2018	Various		1,019,271	1,014,811	1,013,125	1,012,993	9	118		127		1,013,120		6,151	6,151	5,206	06/01/2022	4FE
29444U-AM-8	EQUINIX INC		05/15/2018	Various		9,011,973	8,811,000	9,041,333	8,963,232		(16,228)		(16,228)		8,947,004		64,969	64,969	294,543	04/01/2023	4FE
29444U-AP-1	EQUINIX INC		05/31/2018	Various		4,054,125	3,950,000	4,000,000	3,989,258		(3,044)		(3,044)		3,986,214		67,911	67,911	204,660	01/01/2025	3FE
26908B-AH-6	ESH HOSP (EXT STAY) INTL TLB		05/22/2018	Various		2,806,117	2,817,109	2,805,998	2,805,373		739		739		2,806,112		5	5	17,480	08/30/2023	3FE
26908B-AJ-2	ESH HOSPITALITY INC TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		7,043	7,043	7,015			27		27		7,043				72	08/30/2023	3FE
28108P-AA-4	ESLFT 2012-A AP ABS		04/02/2018	SCHEDULED REDEMPTION		16,094	16,094	16,094	16,094						16,094				362	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		04/02/2018	SCHEDULED REDEMPTION		21,997	21,997	21,997	21,997						21,997				481	10/01/2025	1FE
29736R-AH-3	ESTEE LAUDER COMPANIES INC		06/05/2018	Market Axess		8,186,945	8,500,000	8,497,960	8,498,611		175		175		8,498,786		(311,841)	(311,841)	83,088	05/10/2021	1FE
30204K-AB-2	EXGEN RENEWABLES I LLC TLB		05/31/2018	SCHEDULED REDEMPTION		33,601	33,601	33,520	33,518		83		83		33,601				429	11/15/2024	3FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		1,667	1,667	1,653	1,652		14		14		1,667				16	05/02/2023	4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,510	2,501	10	(11)		(1)		2,500					08/02/2024	4FE
303250-AE-4	FAIR ISAAC CORP		05/03/2018	Various		1,711,688	1,700,000	1,700,000							1,700,000		11,688	11,688		05/15/2026	1Z
31428X-BQ-8	FEDEX CORP		04/27/2018	SUSQUEHANNA FINANCIAL GROUP LLLP		575,636	631,000	628,375			11		11		628,386		(52,750)	(52,750)	6,460	02/15/2048	2FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		104,752	115,661	81,127	81,128		23,624		23,624		104,752				3,324	08/25/2036	1FM
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS		04/23/2018	Various		5,692,686	5,665,000	5,636,675			7		7		5,636,682		56,004	56,004	681	05/01/2025	3Z
31620M-AJ-5	FIDELITY NATIONAL INFORM		04/15/2018	MATURED		1,000,000	1,000,000	996,170	999,768		232		232		1,000,000				10,000	04/15/2018	2FE
31732F-AM-8	FILTRATION GROUP CORP TL		06/08/2018	CREDIT SUISSE		1,005,000	1,000,000	997,500			43		43		997,543		7,458	7,458	7,658	03/27/2025	4FE
32008D-AA-4	FIRST DATA CORP		05/17/2018	CREDIT SUISSE		1,423,000	1,423,000	1,485,256	1,463,911	16,033	(10,615)		5,418		1,469,329		(46,329)	(46,329)	60,478	01/15/2024	3FE
32007U-BW-8	FIRST DATA CORP 2022D NEW DOL TL		06/26/2018	SCHEDULED REDEMPTION		91,424	91,424	91,260	91,247		178		178		91,424				213	07/08/2022	3FE
336130-AB-5	FIRST QUALITY FINANCE CO INC		06/11/2018	CITIGROUP GLOBAL MARKETS		2,709,006	2,909,000	2,934,500	2,932,670		(1,723)		(1,723)		2,930,946		(221,940)	(221,940)	139,794	07/01/2025	4FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	06/04/2018	OPPENHEIMER & CO., INC.		725,800	760,000	760,000							760,000		(34,200)	(34,200)	13,585	03/01/2024	4FE
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP		04/13/2018	CITIGROUP GLOBAL MARKETS		8,234,430	8,101,000	8,238,525	8,197,268	40,315	(5,468)		34,847		8,232,115		2,315	2,315	255,057	11/15/2025	4FE
34407D-AC-3	FLY LEASING LTD	D	05/31/2018	BANK OF AMERICA/MERRILL LYNCH		5,855,970	6,148,000	6,176,125	6,148,000	26,538	(3,809)		22,729		6,170,729		(314,759)	(314,759)	204,421	10/15/2024	3FE
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC		05/18/2018	Various		13,868,912	13,800,000	13,800,000							13,800,000		68,912	68,912	20,675	02/15/2023	2FE
34721H-AB-5	FORT DEARBORN HLDGS INC TL		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,490	2,489		11		11		2,500				10	10/19/2023	4FE
301900-AA-7	FOUNDATION BUILDING MATERIALS LLC		04/02/2018	GOLDMAN, SACHS & CO.		827,525	790,000	799,788	796,718		(609)		(609)		796,109		31,416	31,416	41,459	08/15/2021	4FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		06/29/2018	SCHEDULED REDEMPTION		17,500	17,500	17,372	17,325	59	116		175		17,500				293	11/10/2020	4
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/26/2018	CANCELLED TRADE		(482,500)	(500,000)	(477,500)							(479,877)		(2,623)	(2,623)	(700)	03/15/2023	3FE
35671D-CA-1	FREEPORT-MCMORAN INC		04/04/2018	CALLED @ 103.375		4,811,073	4,654,000	4,478,935	4,494,604		8,285		8,285		4,502,890		151,110	151,110	369,120	02/01/2022	3FE
35802X-AD-5	FRESENIUS MED CARE II		05/17/2018	MORGAN STANLEY		1,333,631	1,300,000	1,307,250	1,301,825		(436)		(436)		1,301,389		32,242	32,242	59,109	07/31/2019	2FE
35906A-AM-0	FRONTIER COMMUNICATIONS		04/02/2018	GOLDMAN, SACHS & CO.		1,329,075	1,969,000	1,528,713	864,500	235,856	10,066		245,922		1,553,635		(224,560)	(224,560)	77,099	01/15/2023	4FE
G37585-AC-3	GASLOG LTD	D	05/29/2018	STIFEL CAPITAL MARKETS		393,695	379,000	379,000	379,000						379,000		14,695	14,695	21,437	03/22/2022	4
361448-AP-8	GATX CORP		06/11/2018	CALLED @ 100.030		10,003,047	10,000,000	9,993,900	9,999,300		535		535		9,999,836		164	164	208,220	07/30/2018	2FE
36249E-AE-4	GCAR 18-2 C		06/14/2018	JPMORGAN CHASE & CO.		4,420,345	4,420,000	4,419,788							4,419,788		557	557		04/18/2022	1AM
369550-BE-7	GENERAL DYNAMICS CORPORATION		06/28/2018	CANTOR FITZGERALD		4,985,200	5,000,000	4,965,250			1,576		1,576		4,966,826		18,374	18,374	21,250	05/11/2021	1FE
370334-CC-6	GENERAL MILLS INC		04/09/2018	MIZUHO SECURITIES USA INC.		8,485,596	8,400,000	8,400,000							8,400,000		85,596	85,596		10/17/2023	2Z
370334-CE-2	GENERAL MILLS INC		05/29/2018	Various		8,383,872	8,400,000	8,381,772			343		343		8,382,115		1,757	1,757	35,397	10/17/2023	2FE
370334-CF-9	GENERAL MILLS INC		05/23/2018	Various		12,615,246	12,600,000	12,587,778			54		54		12,587,832		27,414	27,414	17,733	04/17/2025	2FE
370334-CG-7	GENERAL MILLS INC		04/06/2018	JPMORGAN CHASE & CO.		5,908,753	5,880,000	5,868,122							5,868,122		40,631	40,631		04/17/2028	2Z
370334-CH-5	GENERAL MILLS INC		05/11/2018	GOLDMAN, SACHS & CO.		2,884,375	2,940,000	2,935,414			11		11		2,935,425		(51,050)	(51,050)	10,404	04/17/2038	2FE
370334-CJ-1	GENERAL MILLS INC		04/04/2018	GOLDMAN, SACHS & CO.		2,980,043	2,940,000	2,934,355							2,934,355		45,688	45,688		04/17/2048	1Z
37045V-AF-7	GENERAL MOTORS CO		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		536,000	500,000	599,375	594,253		(785)		(785)		593,468		(57,468)	(57,468)	21,007	10/02/2043	2FE
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC		05/18/2018	SOCIETE GENERALE		8,375,136	8,400,000	8,396,724			122		122		8,396,846		(21,710)	(21,710)	34,790	04/09/2021	2FE
37045X-AB-2	GENERAL MOTORS FINL CO		06/01/2018	MATURED		800,000	800,000	858,000	804,448		(4,448)		(4,448)		800,000				27,000	06/01/2018	2FE
37185L-AF-9	GENESIS ENERGY LP		04/11/2018	CREDIT SUISSE		955,000	1,000,000	952,500	955,025		1,616		1,616		956,641		(1,641)	(1,641)	18,438	06/15/2024	4FE
36854H-AC-7	GENEX HOLDINGS INC TERM LOAN B		04/23/2018	Various		401,019	400,000	399,500			3		3		399,503		1,515	1,515	1,942	12/31/2028	4FE
37252K-AN-2	GEO GROUP INC TERM LOAN B		04/30/2018	EXCHANGE		3,446,243	3,461,278	3,446,045	3,445,504		733		733		3,446,237		6	6	12,707	03/22/2024	3FE
37252K-AP-7	GEO GROUP INC THE REFINANCING TL		06/29/2018	SCHEDULED REDEMPTION		8,741	8,741	8,703			38		38		8,741				30	03/22/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
44485H-AA-2	GFL ENVIRONMENTAL INC	A	06/29/2018	BANK MONTREAL / NESBITT BURNS		802,385	838,000	838,000							838,000		(35,615)	(35,615)	7,984	06/01/2026	5FE
36168Q-AD-6	GFL ENVIRONMENTAL INC (ALBERTA)	A	04/03/2018	CREDIT SUISSE		3,487,875	3,550,000	3,550,000							3,550,000		(62,125)	(62,125)	20,671	03/01/2023	4FE
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	A	06/20/2018	CITIGROUP GLOBAL MARKETS		198,161	197,667	197,173							197,173		988	988	234	05/09/2025	3FE
C7052B-AD-6	GFL ENVIRONMENTAL INTL TL	A	05/31/2018	SCHEDULED REDEMPTION		5,910,000	5,910,000	5,900,996	5,900,660		9,340		9,340		5,910,000				67,025	09/29/2023	3FE
37713K-AB-1	GLASS MOUNTAIN PIPELINE LLC TL		06/06/2018	Various		999,375	1,003,125	993,553	993,103		526		526		993,629		5,746	5,746	6,444	12/13/2024	4FE
377372-AD-9	GLAXOSMITHKLINE CAPITAL	C	05/15/2018	Various		1,332,401											1,332,401	1,332,401		05/15/2018	1FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	C	05/11/2018	MORGAN STANLEY		8,045,520	8,000,000	7,999,360							7,999,360		46,160	46,160		05/15/2028	1FE
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		05/08/2018	Various		2,814,000	2,800,000	2,800,000							2,800,000		14,000	14,000		06/01/2025	3FE
361841-AG-4	GLP CAPITAL LP FIN II		04/18/2018	MORGAN STANLEY		927,180	918,000	962,753	943,245	17,181	(3,732)		13,449		956,694		(29,514)	(29,514)	20,639	04/15/2021	3FE
361841-AH-2	GLP CAPITAL LP FIN II		06/29/2018	Various		2,621,358	2,638,000	2,709,675	1,355,766		(2,497)		(2,497)		2,703,945		(82,587)	(82,587)	93,577	04/15/2026	3FE
38014B-AG-4	GMALT 18-1 C ABS		06/22/2018	DEUTSCHE BANK AG		3,223,594	3,250,000	3,249,703			40		40		3,249,743		(26,149)	(26,149)	34,815	12/20/2021	1FE
36250Q-AE-3	GMALT_15-3 ABS		06/20/2018	SCHEDULED REDEMPTION		2,009,941	2,009,941	2,005,308	2,008,636		1,305		1,305		2,009,941				15,460	11/20/2019	1FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB		06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,989		11		11		5,000				17	02/15/2024	3FE
30065F-AH-8	GOLD MERGER (EXAMWORKS) TLB1		06/29/2018	SCHEDULED REDEMPTION		2,463	2,463	2,453	2,452		10		10		2,463				10	07/27/2023	4FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		06/29/2018	Various		12,500	12,500	12,424	24,837		163		163		12,500				52	08/15/2023	4FE
51508P-AG-9	GOLDEN NUGGET INC TLB		06/29/2018	SCHEDULED REDEMPTION		3,781	3,781	3,781	3,781						3,781				14	10/04/2023	4FE
38141G-VT-8	GOLDMAN SACHS & CO		06/26/2018	TD SECURITIES		5,910,730	5,950,000	5,933,459	5,942,616		2,719		2,719		5,945,335		(34,605)	(34,605)	79,994	04/25/2019	1FE
38148P-P8-4	GOLDMAN SACHS BANK USA		06/14/2018	GOLDMAN, SACHS & CO.		13,518,765	13,500,000	13,496,895			46		46		13,496,941		21,824	21,824	13,200	06/05/2020	1Z
38218G-AA-0	GOODG 18-1 A ABS		06/15/2018	SCHEDULED REDEMPTION		34,402	34,402	34,398			4		4		34,402					10/15/2053	1FE
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		06/04/2018	Various		18,713,025	18,790,000	19,264,578	19,092,484		(41,653)		(41,653)		19,050,831		(337,806)	(337,806)	521,154	11/15/2023	3FE
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		06/22/2018	Various		3,718,955	3,936,000	3,888,471			887		887		3,889,358		(170,403)	(170,403)	127,569	03/15/2027	3FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	5,015	5,000	15	(16)				5,000				74	06/28/2024	4FE
398905-AK-5	GROUP 1 AUTOMOTIVE INC		06/21/2018	BANK OF AMERICA/MERRILL LYNCH		10,472,000	10,472,000	10,451,798	10,454,099		269		269		10,454,368		17,632	17,632	292,963	06/01/2022	3FE
36228F-AA-4	GSMPS_98-1 RMBS		06/01/2018	SCHEDULED REDEMPTION		3,245	3,262	3,085	3,107		157		157		3,245				89	09/19/2027	1FM
36228F-AE-6	GSMPS_98-2 RMBS		06/01/2018	SCHEDULED REDEMPTION		6,700	6,700	6,729	6,813		(112)		(112)		6,700				191	05/19/2027	3FM
36228F-AK-2	GSMPS_98-3 RMBS		06/01/2018	SCHEDULED REDEMPTION		7,813	7,813	8,156	7,999		(186)		(186)		7,813				248	09/19/2027	3FM
36228F-CG-9	GSMPS_99-2 RMBS		06/01/2018	SCHEDULED REDEMPTION		23,669	26,773	26,693	26,746		(2,958)		(2,958)		23,669				1,020	09/19/2027	3FM
36250L-AL-8	GTT COMMUNICATIONS INC TLB		05/31/2018	Various		992,462	992,462	992,462	992,462						992,462				9,010	01/09/2024	4FE
36249V-AF-3	GYP HOLDING III CORP 2017 INCRE TL		06/01/2018	Various		1,967,631	1,977,556	1,967,445	1,966,853		773		773		1,967,626		5	5	32,727	04/01/2023	4FE
404030-AH-1	H&E EQUIPMENT SERVICES INC		04/11/2018	BARCLAYS		2,035,000	2,000,000	2,057,389			(390)		(390)		2,056,999		(21,999)	(21,999)	13,125	09/01/2025	3FE
406216-BG-5	HALLIBURTON CO		04/24/2018	MIZUHO SECURITIES USA INC.		4,959,100	5,000,000	4,985,950	4,988,516		402		402		4,988,918		(29,818)	(29,818)	84,972	11/15/2025	2FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,493	2,492		8		8		2,500				10	05/16/2024	4FE
413875-AP-0	HARRIS CORP		04/27/2018	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				49,975	04/27/2018	2FE
438778-AA-0	HATS_16-1A ABS		06/15/2018	SCHEDULED REDEMPTION		578,203	578,203	578,192	578,198		6		6		578,203				7,923	11/15/2019	1FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		06/01/2018	SCHEDULED REDEMPTION		27,907	27,907	27,842	27,838		69		69		27,907				92	10/20/2024	3FE
404119-BS-7	HCA INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,015,000	2,000,000	2,006,000	2,005,112		(232)		(232)		2,004,879		10,121	10,121	94,326	02/15/2026	4FE
404122-AX-1	HCA INC TRANCHE B10 TL		06/29/2018	SCHEDULED REDEMPTION		10,586	10,586	10,586							10,586				34	03/13/2025	3FE
42206J-AR-3	HD SUPPLY INC TLB3		06/29/2018	SCHEDULED REDEMPTION		7,886	7,886	7,864	7,863		24		24		7,886				92	08/13/2021	3FE
42206J-AS-1	HD SUPPLY INC TLB4		06/29/2018	SCHEDULED REDEMPTION		3,722	3,722	3,702	3,701		21		21		3,722				46	10/17/2023	3FE
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		04/30/2018	SCHEDULED REDEMPTION		2,188	2,188	2,182	2,182		5		5		2,188				29	07/19/2024	4FE
421924-BK-6	HEALTHSOUTH CORP		06/20/2018	BARCLAYS		5,075,000	5,000,000	5,151,063	5,079,814		(12,662)		(12,662)		5,067,152		7,848	7,848	184,000	11/01/2024	4FE
421924-BN-0	HEALTHSOUTH CORP		05/24/2018	Various		11,475,150	11,315,000	11,462,050	11,409,957		(11,367)		(11,367)		11,398,590		76,560	76,560	408,011	03/15/2023	4FE
42234U-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL		05/23/2018	Various		2,412,281	2,412,281	2,407,015	2,406,507		5,773		5,773		2,412,281				18,010	06/02/2021	4FE
42772G-AB-8	HERO 18-1A ABS		06/20/2018	SCHEDULED REDEMPTION		26,701	26,701	27,368			(667)		(667)		26,701					09/20/2048	1FE
427866-AY-4	HERSHEY COMPANY THE		06/05/2018	HSBC SECURITIES, INC.		13,504,590	13,500,000	13,491,090			324		324		13,491,414		13,176	13,176	29,363	05/15/2020	1FE
42806D-CA-5	HERTZ 18-3A B ABS		06/22/2018	BARCLAYS		1,000,391	1,000,000	999,732							999,732		659	659		07/25/2024	1FE
42806D-BC-2	HERTZ_16-4 ABS		06/18/2018	DEUTSCHE BANK AG		2,475,891	2,550,000	2,513,742	2,515,967		4,271		4,271		2,520,238		(44,348)	(44,348)	25,120	07/25/2022	1FE
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO		06/28/2018	WELLS FARGO		789,760	800,000	799,952	799,959		12		12		799,970		(10,210)	(10,210)	13,160	10/04/2019	2FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		06/26/2018	SCHEDULED REDEMPTION		1,974,425	1,974,425	1,969,961	1,969,680		4,745		4,745		1,974,425				28,311	08/19/2021	3FE
05584A-AA-8	HGVGI_17-A ABS		06/25/2018	SCHEDULED REDEMPTION		206,265	206,265	206,213	206,211		54		54		206,265				2,899	02/25/2027	1FE
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		05/08/2018	Various		6,012,635	6,000,000	6,000,000							6,000,000		12,635	12,635	14,099	05/01/2026	3FE
432830-AB-6	HILTON GRAND VACATIONS BORROWER LL		05/17/2018	BARCLAYS		2,602,781	2,475,000	2,540,794			(2,698)		(2,698)		2,538,097		64,684	64,684	65,614	12/01/2024	3FE
43739E-AJ-6	HMBT_04-2 RMBS		06/25/2018	SCHEDULED REDEMPTION		23,049	23,049	23,085	22,891		158		158		23,049				271	12/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
43739E-BK-2	HMBT_05-3 RMBS		06/25/2018	SCHEDULED REDEMPTION		77,053	77,053	54,118	77,053						77,053				845	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		06/25/2018	SCHEDULED REDEMPTION		359,887	359,887	278,238	305,553		54,334		54,334		359,887				3,864	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		06/25/2018	SCHEDULED REDEMPTION		352,746	352,746	221,053	241,644		111,102		111,102		352,746				3,627	11/26/2038	1FM
411707-AB-8	HNGRY_18-1A ABS		05/29/2018	CREDIT SUISSE		2,519,141	2,500,000	2,500,000							2,500,000		19,141	19,141		06/20/2048	2AM
44043V-AH-1	HORIZON PHARMA INC TERM LOAN B		06/21/2018	Various		40,803	40,803	40,845	44,545		(47)		(47)		40,803				201	03/29/2024	3FE
44267D-AB-3	HOWARD HUGHES CORP		05/15/2018	Various		5,699,560	5,720,000	5,763,844	5,759,576		(2,603)		(2,603)		5,756,974		(57,414)	(57,414)	194,748	03/15/2025	4FE
404280-BQ-1	HSBC HOLDINGS PLC	D	06/04/2018	MIZUHO SECURITIES USA INC.		9,014,040	9,000,000	9,000,000							9,000,000		14,040	14,040	13,897	05/18/2021	1FE
404280-BT-5	HSBC HOLDINGS PLC	D	06/14/2018	Various		16,879,716	16,800,000	16,800,000							16,800,000		79,716	79,716		06/19/2029	1Z
44332P-AD-3	HUB INTERNATIONAL LTD		04/19/2018	BANK OF AMERICA/MERRILL LYNCH		1,697,638	1,685,000	1,685,000							1,685,000		12,638	12,638		05/01/2026	1Z
444859-BF-8	HUMANA INC		04/02/2018	MORGAN STANLEY		4,674,032	4,624,000	4,618,312	4,618,687		124		124		4,618,811		55,221	55,221	100,964	03/15/2027	2FE
446413-AK-2	HUNTINGTON INGALLS INDUSTRIES INC		06/18/2018	EXCHANGE		6,075,000	6,075,000	6,075,000	6,075,000						6,075,000				115,788	12/01/2027	2FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		06/29/2018	SCHEDULED REDEMPTION		18,750	18,750	18,831	18,787	49	(86)		(37)		18,750				79	05/30/2023	4FE
45256H-AC-2	IF_01-A CMBS		05/01/2018	SCHEDULED REDEMPTION		43,224	43,224	44,436	43,511		(287)		(287)		43,224				473	07/25/2031	1FE
45256H-AD-0	IF_01-A CMBS		06/01/2018	SCHEDULED REDEMPTION		21,148	21,148	21,739	22,107		(958)		(958)		21,148				553	07/25/2031	1FE
96925H-AB-8	IMG WORLDWIDE INC TL		05/18/2018	Various		6,837,906	6,837,906	6,824,363	6,823,013		14,894		14,894		6,837,906				48,823	05/06/2021	4FE
45256#-AB-8	IMPACT CIL PARENT CMBS		06/11/2018	SCHEDULED REDEMPTION		83,221	83,221	83,216	83,214		8		8		83,221				1,248	10/28/2056	2AM
453140-AC-9	IMPERIAL BRANDS FINANCE PLC	D	06/11/2018	GOLDMAN, SACHS & CO.		14,998,650	15,000,000	15,115,800	15,035,808		(29,145)		(29,145)		15,006,663		(8,013)	(8,013)	275,896	07/20/2018	2FE
44988E-AC-7	INC RESEARCH HOLDINGS INC TERM		05/04/2018	Various		3,807,862	3,812,500	3,807,853	3,807,640		219		219		3,807,860		2	2	27,605	08/01/2024	3FE
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		06/29/2018	SCHEDULED REDEMPTION		35,875	35,875	35,768	35,756		119		119		35,875				137	02/01/2022	4FE
45673D-AG-7	INFORMATICA CORP DOLLAR TLB-1		06/29/2018	SCHEDULED REDEMPTION		1,659	1,659	1,656			3		3		1,659				7	08/05/2022	4FE
45688C-AA-5	INGEVITY CORP		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		1,866,191	1,967,000	1,967,000							1,967,000		(100,809)	(100,809)	29,013	02/01/2026	3FE
45763P-AE-6	INMARSAT FINANCE PLC	D	05/15/2018	GOLDMAN, SACHS & CO.		2,865,000	3,000,000	2,994,488	2,991,785	4,182	189		4,371		2,996,156		(131,156)	(131,156)	73,938	05/15/2022	3FE
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CO		04/24/2018	Various		19,596,508	20,000,000	19,974,600	19,983,751		1,555		1,555		19,985,306		(388,798)	(388,798)	304,271	02/19/2021	1FE
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		05/30/2018	Various		8,693,873	8,386,000	8,787,803	1,706,414		(21,853)		(21,853)		8,763,364		(69,492)	(69,492)	186,617	02/15/2022	3FE
459745-GP-4	INTERNATIONAL LEASE FINANCE CORP		04/15/2018	MATURED		2,000,000	2,000,000	1,995,000	1,999,647		353		353		2,000,000				38,750	04/15/2018	2FE
Y5000J-AB-6	INTERNATIONAL SEAWAYS INC TL		04/23/2018	Various		1,281,265	1,308,029	1,284,972	1,292,018		1,533		1,533		1,285,219		(3,954)	(3,954)	12,039	06/22/2022	4FE
46115H-BD-8	INTESA SANPAOLO SPA	D	06/05/2018	Various		6,017,569	6,848,000	6,794,175			1,785		1,785		6,795,960		(778,391)	(778,391)	106,761	01/12/2028	2FE
46117K-AJ-7	INTRALINKS INC INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				12	11/14/2024	4FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		06/29/2018	SCHEDULED REDEMPTION		9,063	9,063	9,038	9,037		26		26		9,063				36	07/31/2024	4FE
44988L-AC-1	IRB HOLDINGS (ARBYS REST) TLB		06/29/2018	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250				4	01/17/2025	4FE
46284N-AQ-2	IRON MOUNTAIN INCORPORATED TL B		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500					12/30/2025	3FE
465685-AL-9	ITC HOLDINGS CORP		06/25/2018	EXCHANGE		23,432,560	23,450,000	23,430,302	23,430,785		1,795		1,795		23,432,581		(21)	(21)	388,684	11/15/2022	2FE
51501E-AC-0	IVANTI SOFTWARE (LANDESK) TL		06/29/2018	Various		635,601	643,021	638,788	610,265	28,353	178		28,531		638,796		(3,195)	(3,195)	3,074	01/20/2024	4FE
67180F-AG-2	JACOBS DOUWE EGBERTS (CHARGER)TLB5	D	06/28/2018	SCHEDULED REDEMPTION		243,873	243,873	243,873	243,873						243,873				292	07/04/2022	3FE
47009L-AA-3	JAGGED PEAK ENERGY LLC		06/20/2018	Various		3,968,991	4,000,000	4,000,000							4,000,000		(31,009)	(31,009)	20,427	05/01/2026	4FE
47009Y-AJ-6	JAGUAR HOLDING COMPANY I 2017 TL		03/29/2018	EXCHANGE		8,516,049	8,554,205	8,514,672	8,514,060		1,143		1,143		8,515,204		845	845	64,316	08/18/2022	4FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		06/29/2018	SCHEDULED REDEMPTION		21,990	21,990	21,892			98		98		21,990					08/18/2022	4FE
730481-AJ-7	JB POINDEXTER & CO INC		04/13/2018	JPMORGAN CHASE & CO.		2,457,000	2,400,000	2,400,000							2,400,000		57,000	57,000	475	04/15/2026	1Z
47233J-BH-0	JEFFERIES GROUP LLC		06/13/2018	JEFFERIES & COMPANY, INC.		2,272,790	2,550,000	2,523,633			673		673		2,524,306		(251,516)	(251,516)	41,742	01/23/2030	2FE
47759D-AB-1	JO-ANN STORES TL		05/11/2018	Various		4,521	4,920	4,838	4,739	95	85		180		4,920		(398)	(398)		10/20/2023	4FE
24422E-QR-3	JOHN DEERE CAPITAL CORP		04/03/2018	Various		425,552											425,552	425,552		04/03/2018	1FE
24422E-SS-9	JOHN DEERE CAPITAL CORP		06/18/2018	Market Axess		14,908,800	15,000,000	14,991,600	14,997,024		807		807		14,997,830		(89,030)	(89,030)	262,583	09/16/2019	1FE
478160-BN-3	JOHNSON & JOHNSON		04/18/2018	THE ALLSTATE CORPORATION		34,465,515	35,000,000	34,939,100	34,964,723		2,554		2,554		34,967,277		(501,762)	(501,762)	316,799	12/05/2021	1FE
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/01/2018	SCHEDULED REDEMPTION		15,734	15,734	10,116	8,683		7,051		7,051		15,734				209	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		06/01/2018	SCHEDULED REDEMPTION		192,721	192,721	154,767	126,437		66,284		66,284		192,721				3,306	07/25/2042	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		06/01/2018	SCHEDULED REDEMPTION			209,306	11,455											4,318	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		06/01/2018	SCHEDULED REDEMPTION		29,724	29,724	21,615	19,149		10,576		10,576		29,724				516	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		06/01/2018	SCHEDULED REDEMPTION		518,282	528,465	346,194	340,466		177,817		177,817		518,282				9,085	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		06/01/2018	SCHEDULED REDEMPTION		79,587	79,587	56,465	58,632		20,955		20,955		79,587				1,404	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		06/01/2018	SCHEDULED REDEMPTION		14,351	14,351	11,010	11,466		2,886		2,886		14,351				237	04/25/2037	1FM
48125L-RH-7	JPMORGAN CHASE BANK NA		05/09/2018	LOOP CAPITAL MARKETS		8,512,461	8,500,000	8,500,000	8,500,000						8,500,000		12,461	12,461	76,637	09/21/2018	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		143,279	143,453	119,443	116,706		26,572		26,572		143,279				2,436	11/25/2035	1FM
48562R-AK-5	KAR AUCTION SERVICES INC TL B5		06/29/2018	Various		6,716	7,190	7,225			1,042		1,042		7,190		(474)	(474)	9	03/09/2023	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		06/29/2018	Various		4,054,378	4,035,057	4,043,311	4,043,965		(1,258)		(1,258)		4,042,702		11,676	11,676	67,212	03/11/2021	3FE
487836-BE-7	KELLOGG CO		05/21/2018	MATURED		5,000,000	5,000,000	4,987,550	4,999,233		767		767		5,000,000				81,250	05/21/2018	2FE
487836-BS-6	KELLOGG COMPANY		05/14/2018	DEUTSCHE BANK AG		3,602,447	3,826,000	3,822,557	3,823,066		173		173		3,823,238		(220,792)	(220,792)	46,470	12/01/2023	2FE
487836-BW-7	KELLOGG COMPANY		05/09/2018	Various		8,006,422	8,050,000	8,021,503							8,021,503		(15,081)	(15,081)		05/15/2028	2FE
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS		06/29/2018	SCHEDULED REDEMPTION		1,952	1,952	1,946	1,945		7		7		1,952				8	07/29/2022	4FE
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL		06/29/2018	SCHEDULED REDEMPTION		6,415	6,415	6,395	6,394		22		22		6,415				26	07/29/2022	4FE
49269T-AB-5	KETTLE CUSINE LLC TL		06/29/2018	SCHEDULED REDEMPTION		18,768	18,768	18,628	18,613		155		155		18,768				106	08/21/2021	5Z
49326E-EG-4	KEYCORP		04/27/2018	KEYCORP		6,982,360	7,000,000	6,988,030			3		3		6,988,033		(5,673)	(5,673)	797	04/30/2028	2FE
72584D-AD-6	KFC HLDGS CO. (YUM! BRANDS) TLB		04/03/2018	EXCHANGE		981,234	985,050	981,204	981,067		165		165		981,232		2	2	1,562	06/16/2023	3FE
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		06/29/2018	SCHEDULED REDEMPTION		2,463	2,463	2,453			10		10		2,463					04/03/2025	3FE
494368-BP-7	KIMBERLY-CLARK CORP		06/05/2018	KEYCORP		8,852,760	9,000,000	8,994,420	8,997,524		487		487		8,998,012		(145,252)	(145,252)	127,650	03/01/2020	1FE
49460Y-BF-1	KINETIC CONCEPTS INC DOLLAR TL		06/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,468	7,442	6	52		58		7,500				106	02/02/2024	4FE
496902-AP-2	KINROSS GOLD CORP	A	06/29/2018	MORGAN STANLEY		1,154,215	1,258,000	1,258,000	1,258,000						1,258,000		(103,785)	(103,785)	56,138	07/15/2027	2FE
48256L-AH-6	KMG CHEMICALS INC TL		05/31/2018	SCHEDULED REDEMPTION		18,182	18,182	18,264	18,154	113	(85)		27		18,182				73	06/15/2024	4FE
50077L-AQ-9	KRAFT HEINZ FOODS CO		05/24/2018	MIZUHO SECURITIES USA INC.		1,302,255	1,290,000	1,290,000	1,290,000						1,290,000		12,255	12,255	17,871	08/10/2022	2FE
50105J-AM-9	KRONOS INC INCREMENTAL TL		06/08/2018	Various		1,492,453	1,485,028	1,478,754	1,478,449		410		410		1,478,858		13,595	13,595	17,017	11/01/2023	4FE
502413-AY-3	L-3 COMMUNICATIONS CORP		06/06/2018	TENDER OFFER		11,335,200	10,975,000	11,721,719	11,179,740		(47,954)		(47,954)		11,131,786		203,414	203,414	366,199	10/15/2019	2FE
502413-AZ-0	L-3 COMMUNICATIONS CORP		06/06/2018	TENDER OFFER		3,122,760	3,000,000	2,990,370	2,997,142		462		462		2,997,603		125,157	125,157	127,063	07/15/2020	2FE
513075-BH-3	LAMAR MEDIA CORP.		06/05/2018	Various		6,054,125	5,950,000	6,138,250	6,053,476		(13,238)		(13,238)		6,040,238		13,887	13,887	280,082	01/15/2024	3FE
51509G-AB-9	LANDS END TLB		04/20/2018	Various		1,884,636	1,959,184	1,728,567	1,711,978		20,424		20,424		1,732,402		152,234	152,234	5,859	04/02/2021	4FE
51783Q-AP-3	LAS VEGAS SANDS LLC REFINANCING TL		06/29/2018	SCHEDULED REDEMPTION		20,806	20,806	20,775			31		31		20,806				52	03/27/2025	3FE
50179U-AJ-2	LBM BORROWER LLC TL C		04/30/2018	SCHEDULED REDEMPTION		37,025	37,025	36,596			428		428		37,025				185	08/20/2022	4FE
00255X-AD-1	LEIDOS INNOV CORP (ABACUS) TLB		06/29/2018	SCHEDULED REDEMPTION		29,847	29,847	29,788	29,785		62		62		29,847				96	08/16/2023	3FE
526057-BV-5	LENNAR CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		6,717,250	6,925,000	6,925,000	6,925,000						6,925,000		(207,750)	(207,750)	168,124	05/30/2025	3FE
526057-BW-3	LENNAR CORP		06/11/2018	MORGAN STANLEY		5,169,313	5,150,000	5,211,053	5,201,588		(3,457)		(3,457)		5,198,130		(28,818)	(28,818)	124,136	12/15/2023	3FE
526057-BX-1	LENNAR CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		707,000	700,000	700,000	700,000						700,000		7,000	7,000	22,444	04/01/2021	3FE
526057-BN-3	LENNAR CORPORATION		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		5,970,038	5,985,000	6,100,150	6,078,022		(7,482)		(7,482)		6,070,540		(100,502)	(100,502)	157,148	11/15/2022	3FE
526057-BY-9	LENNAR CORPORATION		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		592,500	600,000	600,000	600,000						600,000		(7,500)	(7,500)	21,931	01/15/2022	3FE
526057-CB-8	LENNAR CORPORATION		06/14/2018	EXCHANGE		2,350,000	2,350,000	2,350,000	2,350,000						2,350,000				60,464	11/29/2027	3FE
526057-CD-4	LENNAR CORPORATION		06/21/2018	WELLS FARGO		2,211,938	2,350,000	2,350,000							2,350,000		(138,063)	(138,063)	8,062	11/29/2027	3FE
526057-CL-6	LENNAR CORPORATION		06/14/2018	EXCHANGE		13,873,384	13,675,000	13,904,836			(17,777)		(17,777)		13,873,384				424,970	12/15/2021	3FE
526057-CN-2	LENNAR CORPORATION		06/14/2018	EXCHANGE		817,544	800,000	819,424			(1,080)		(1,080)		817,544				30,219	10/01/2022	3FE
526057-CQ-5	LENNAR CORPORATION		06/14/2018	EXCHANGE		2,844,839	2,750,000	2,851,671			(4,082)		(4,082)		2,844,839				93,796	11/15/2024	3FE
526057-CS-1	LENNAR CORPORATION		06/14/2018	EXCHANGE		5,443,628	5,425,000	5,449,664			(611)		(611)		5,443,628				152,691	06/01/2026	3FE
526057-CU-6	LENNAR CORPORATION		06/14/2018	EXCHANGE		706,310	707,000	707,000			17		17		706,310				17,577	06/15/2027	3FE
64029B-AD-0	LES ALIMENTS MULTIBAR INC. TLA2	A	06/29/2018	SCHEDULED REDEMPTION		22,450	22,450	22,424	22,422		28		28		22,450				10	12/23/2021	4FE
527298-BF-9	LEVEL 3 FINANCING INC		06/05/2018	Various		5,402,500	5,500,000	5,592,436	5,513,750	27,516	(7,369)		20,147		5,533,897		(131,397)	(131,397)	207,563	05/01/2023	3FE
527298-BH-5	LEVEL 3 FINANCING INC		04/12/2018	WELLS FARGO		1,479,800	1,510,000	1,506,225	1,506,272		125		125		1,506,398		(26,598)	(26,598)	50,727	05/01/2025	3FE
52603V-AA-1	LFT 18-1 A ABS		06/22/2018	Various		5,010,449	5,000,000	4,999,727			3		3		4,999,729		10,720	10,720	10,848	12/21/2026	1FE
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		04/17/2018	Various		860,176	871,591	870,504	835,638	34,776	92		34,869		870,506		(10,331)	(10,331)	4,191	04/09/2021	4FE
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		06/29/2018	SCHEDULED REDEMPTION		39,063	39,063	38,631	38,574	36	452		488		39,063				879	02/18/2022	4
53219L-AN-9	LIFEPOINT HEALTH INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				209,052	12/01/2023	3FE
53219L-AQ-2	LIFEPOINT HEALTH INC		06/08/2018	Various		4,837,500	5,000,000	5,014,311	4,900,000	112,843	(1,185)		111,658		5,011,658		(174,158)	(174,158)	163,405	05/01/2024	3FE
53226G-AG-6	LIGHTSTONE HOLDCO 2018 REFI TLB		04/03/2018	SCHEDULED REDEMPTION		30,238	30,238	30,280			(42)		(42)		30,238				151	01/30/2024	3FE
538034-AK-5	LIVE NATION ENTERTAINMENT INC		06/05/2018	BANK OF AMERICA/MERRILL LYNCH		975,000	1,000,000	1,012,500	1,010,328		(835)		(835)		1,009,493		(34,493)	(34,493)	29,250	11/01/2024	4FE
53803H-AL-4	LIVE NATION ENTERTAINMENT TLB-3		06/29/2018	SCHEDULED REDEMPTION		11,849	11,849	11,887	11,890		(40)		(40)		11,849				36	10/31/2023	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		06/01/2018	SCHEDULED REDEMPTION		59,856	59,856	50,140	46,205		13,652		13,652		59,856				1,512	01/25/2036	1FM
50245D-AC-5	LW BUYER (LIQUIDWEB) 2016 INCR TL		06/29/2018	SCHEDULED REDEMPTION		24,812	24,812	24,776	24,626	147	39		186		24,812					07/01/2021	5
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		04/30/2018	Various		79,306	80,324	80,059	80,050		15		15		80,065		(759)	(759)	336	06/21/2024	4FE
C5400E-AD-3	MACDONALD DETTWILER (MAXAR) TLB	A	06/29/2018	Various		1,567,192	1,569,600	1,558,491	1,557,840		823		823		1,558,663		8,529	8,529	7,060	07/05/2024	3FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/29/2018	SCHEDULED REDEMPTION		2,009	2,009	2,003	2,003		5		5		2,009				27	09/24/2024	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
L6232U-AH-0	MALLINCKRODT INTL FINANCE TLB		06/29/2018	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250					02/24/2025	3FE
565122-AD-0	MAPLE ESCROW SUBSIDIARY INC		05/21/2018	Various		8,387,736	8,400,000	8,400,000							8,400,000		(12,264)	(12,264)		05/25/2025	2Z
570535-AR-5	MARKEL CORPORATION		06/13/2018	FIRST TENNESSEE BANK		2,400,432	2,580,000	2,574,401	2,574,479		216		216		2,574,695		(174,263)	(174,263)	55,936	11/01/2027	2FE
571903-AJ-2	MARRIOTT INTERNATIONAL		06/18/2018	CITIGROUP GLOBAL MARKETS		15,005,550	15,000,000	14,874,610	14,977,200		9,083		9,083		14,986,282		19,268	19,268	361,250	03/01/2019	2FE
573284-AK-2	MARTIN MARIETTA MATERIAL		04/15/2018	MATURED		2,000,000	2,000,000	1,850,608	1,993,764		6,236		6,236		2,000,000				66,000	04/15/2018	2FE
575718-AC-5	MASSACHUSETTS INSTITUTE OF TECHNOL		04/18/2018	THE ALLSTATE CORPORATION		18,921,891	19,000,000	19,000,000	19,000,000						19,000,000		(78,109)	(78,109)	310,670	07/01/2019	1FE
57629W-CC-2	MASSMUTUAL GLOBAL FUNDING II		06/11/2018	U.S. BANCORP		23,622,960	24,000,000	23,986,800	23,992,105		1,978		1,978		23,994,083		(371,123)	(371,123)	250,067	10/11/2019	1FE
57636Q-AF-1	MASTERCARD INC		04/18/2018	THE ALLSTATE CORPORATION		29,111,400	30,000,000	29,828,700	29,865,236		9,913		9,913		29,875,149		(763,749)	(763,749)	245,000	11/21/2021	1FE
C5400T-AE-8	MASTRONARDI PRODUCE LIMITED TLB	A	05/15/2018	BANK OF AMERICA/MERRILL LYNCH		335,000	333,333	332,500			2		2		332,502		2,498	2,498	334	04/19/2025	4Z
577081-AZ-5	MATTEL INC		06/30/2018	CALLED @ 100.000		10,352,000	10,352,000	10,345,155	10,221,358	128,798	674		129,472		10,350,830		1,170	1,170	158,127	05/06/2019	4FE
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL		06/29/2018	Various		4,286	4,324	6,636			(2,193)		(2,193)		4,303		(17)	(17)	14	03/20/2025	4FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		06/29/2018	Various		487,245	489,962	487,512			70		70		487,582		(337)	(337)	2,450	03/20/2025	4FE
58772P-AD-0	MBART_15-1 ABS		06/15/2018	SCHEDULED REDEMPTION		285,875	285,875	285,841	285,869		6		6		285,875				1,799	12/16/2019	1FE
552662-AU-2	MCC IOWA LLC TL-M		06/29/2018	SCHEDULED REDEMPTION		19,779	19,779	19,738	19,735		44		44		19,779				15	01/24/2025	3FE
58013M-EM-2	MCDONALDS CORPORATION		04/12/2018	BNP CAPITAL MARKETS		9,841,300	10,000,000	9,993,500	9,994,530		377		377		9,994,907		(153,607)	(153,607)	197,604	01/15/2022	2FE
58013M-EX-8	MCDONALDS CORPORATION		06/05/2018	U.S. BANCORP		8,461,835	8,500,000	8,515,045			(1,603)		(1,603)		8,513,442		(51,607)	(51,607)	115,576	12/09/2020	2FE
58063V-AH-6	MCGRAW-HILL EDUCATION 1ST LN TL		06/29/2018	SCHEDULED REDEMPTION		5,074	5,074	5,098	5,057	43	(26)		17		5,074				25	05/04/2022	4FE
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		8,500	8,500	8,568	8,507	65	(72)		(7)		8,500				36	10/31/2024	4FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	D	06/29/2018	SCHEDULED REDEMPTION		6,972	6,972	6,810	6,800		172		172		6,972				136	08/13/2021	5FE
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		04/02/2018	CALLED @ 103.188		3,677,620	3,564,000	3,697,650	3,662,010	32,617	(17,110)		15,506		3,677,516		(113,516)	(113,516)	227,854	04/01/2023	4FE
58446V-AL-5	MEDIACOM BROADBAND LLC		05/30/2018	WELLS FARGO		911,250	900,000	904,500	901,456		(460)		(460)		900,996		10,254	10,254	31,075	04/15/2021	4FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		06/29/2018	SCHEDULED REDEMPTION		9,925	9,925	9,903			22		22		9,925				7	02/15/2024	3FE
58446H-AQ-5	MEDIACOM ILLINOIS LLC TLK		03/29/2018	EXCHANGE		3,961,222	3,970,000	3,961,196	3,960,907		312		312		3,961,219		3	3	2,640	02/15/2024	3FE
58455M-AC-3	MEDICAL DEPOT HOLDINGS TL		06/29/2018	SCHEDULED REDEMPTION		6,090	6,090	5,766	5,592	161	336		497		6,090				121	01/03/2023	5FE
58943P-AN-2	MEREDITH CORPORATION TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				10	01/17/2025	3FE
59001A-AY-8	MERITAGE HOMES CORP		06/26/2018	BANK OF AMERICA/MERRILL LYNCH		2,147,100	2,105,000	2,166,661			(551)		(551)		2,166,110		(19,010)	(19,010)	72,623	06/01/2025	3FE
59001A-BB-7	MERITAGE HOMES CORP		05/31/2018	EXCHANGE		4,806,797	4,670,000	4,810,100			(3,303)		(3,303)		4,806,797				140,100	06/01/2025	3FE
59001K-AD-2	MERITOR INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		7,140,000	7,000,000	6,928,833	6,944,003		3,169		3,169		6,947,172		192,828	192,828	351,215	02/15/2024	3FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		05/23/2018	DISTRIBUTION		17											17	17		05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		05/22/2018	DISTRIBUTION		24											24	24		05/22/2027	1AM
59217G-CJ-6	MET LIFE GLOB FUNDING I		06/18/2018	MIZUHO SECURITIES USA INC.		23,037,467	23,000,000	23,000,000	23,000,000						23,000,000		37,467	37,467	247,962	09/19/2019	1FE
56846L-AA-1	MFIT_17-A ABS		05/10/2018	MORGAN STANLEY		2,507,812	2,500,000	2,499,507	2,499,737		55		55		2,499,792		8,021	8,021	36,200	02/20/2029	2AM
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		06/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,734	3,743		7		7		3,750				10	03/24/2025	3FE
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA		05/21/2018	Various		2,310,538	2,245,000	2,370,392	2,358,111		(4,962)		(4,962)		2,353,149		(42,612)	(42,612)	62,186	05/01/2024	4FE
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA		05/21/2018	Various		3,131,098	3,410,000	3,410,000							3,410,000		(278,903)	(278,903)	52,220	01/15/2028	4FE
552953-CD-1	MGM RESORTS INTERNATIONAL		06/22/2018	CITIGROUP GLOBAL MARKETS		5,156,250	5,500,000	5,410,000	5,418,752		3,710		3,710		5,422,462		(266,212)	(266,212)	208,446	09/01/2026	3FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		6,475	6,475	6,444	6,442		33		33		6,475					09/13/2024	4FE
61913P-AZ-5	MHL_05-4 RMBS		06/25/2018	SCHEDULED REDEMPTION		269,540	269,540	171,826	184,391		85,148		85,148		269,540				2,900	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		06/25/2018	SCHEDULED REDEMPTION		28,591	167,971	23,756	7,063		21,528		21,528		28,591				1,616	04/25/2036	1FM
594088-AM-8	MICHAELS STORES INC 2016 TLB1		05/23/2018	Various		2,099,649	2,099,649	2,097,583	2,096,934	499	2,216		2,715		2,099,649				16,095	01/30/2023	3FE
594918-BG-8	MICROSOFT CORP		04/18/2018	THE ALLSTATE CORPORATION		39,386,480	40,000,000	39,968,000	39,981,442		1,892		1,892		39,983,333		(596,853)	(596,853)	366,667	11/03/2020	1FE
59514U-AX-6	MICRSOSEMI CORPORATION TERM LOAN B		05/29/2018	Various		1,040,131	1,040,131	1,013,107	1,011,074		29,057		29,057		1,040,131				11,203	01/13/2023	3FE
59870U-AG-1	MILACRON LLC TLB		04/30/2018	SCHEDULED REDEMPTION		26,399	26,399	26,314	26,311		88		88		26,399				103	09/28/2023	4FE
BASQQM-28-1	MITCHELL INTERNATIONAL INC 2ND LIE		05/08/2018	Various		999,285	1,000,000	995,000			210		210		995,210		4,075	4,075	9,901	11/20/2024	5FE
60662W-AN-2	MITCHELL INTERNATIONAL INC DDTL		06/29/2018	Various		746	746	746			373		373		746					11/21/2024	4FE
60662W-AM-4	MITCHELL INTERNATIONAL TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		9,254	9,254	9,210	9,208		46		46		9,254				39	11/20/2024	4FE
60672B-AD-8	MITEL US HOLDINGS INC TL		05/14/2018	SCHEDULED REDEMPTION		59,501	59,501	59,225	59,211		290		290		59,501				296	09/21/2023	4FE
590200U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		93,624	100,870	75,049	72,132		21,493		21,493		93,624				1,651	09/25/2035	1FM
60871R-AM-2	MOLSON COORS BREWING CO		06/11/2018	GOLDMAN, SACHS & CO.		9,927,200	10,000,000	9,996,329	9,996,418		1,328		1,328		9,997,746		(70,546)	(70,546)	141,444	03/15/2019	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDINGS NE		05/10/2018	CITIGROUP GLOBAL MARKETS		16,674,110	17,000,000	16,963,280	16,977,446		4,405		4,405		16,981,851		(307,741)	(307,741)	148,101	10/28/2019	2FE
60920L-AB-0	MONDELEZ INTERNATIONAL HOLDINGS NE		06/26/2018	MIZUHO SECURITIES USA INC.		2,007,860	2,000,000	2,000,000	2,000,000						2,000,000		7,860	7,860	31,764	10/28/2019	2FE
609207-AC-9	MONDELEZ INTERNATIONAL INC		05/31/2018	MIZUHO SECURITIES USA INC.		11,025,894	11,000,000	11,000,010	11,000,002		(1)		(1)		11,000,001		25,893	25,893	145,588	02/01/2019	2FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		06/29/2018	SCHEDULED REDEMPTION		11,269	11,269	11,285	11,244	43	(18)		25		11,269				160	03/27/2020	4FE
615369-AJ-4	MOODYS CORPORATION		04/20/2018	EXCHANGE		10,977,957	11,000,000	10,974,260	10,976,637		1,320		1,320		10,977,957				247,042	01/15/2023	2FE
61746B-EE-2	MORGAN STANLEY		06/04/2018	MIZUHO SECURITIES USA INC.		8,628,690	8,500,000	8,500,000	8,500,000						8,500,000		128,690	128,690	156,470	01/20/2022	1FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		06/01/2018	SCHEDULED REDEMPTION		136,814	136,814	88,978	89,820		46,994		46,994		136,814				1,396	05/25/2052	1FM
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		05/18/2018	Various		2,518,096	2,516,000	2,516,000							2,516,000		2,096	2,096	60,219	01/15/2026	4FE
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		04/30/2018	SCHEDULED REDEMPTION		13,545	13,545	13,538	13,512	26	7		33		13,545				175	06/07/2023	4FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		05/17/2018	BARCLAYS		1,557,188	1,661,000	1,661,000	1,661,000						1,661,000		(103,813)	(103,813)	55,367	10/15/2027	3FE
61946F-AA-3	MSAIC 18-1 A ABS		05/02/2018	CREDIT SUISSE		2,498,047	2,500,000	2,499,871			1		1		2,499,872		(1,825)	(1,825)	3,899	08/20/2030	1FE
61946E-AA-6	MSAIC_17-1 ABS		05/10/2018	Various		2,600,162	2,560,151	2,559,418	2,559,359		55		55		2,559,414		40,748	40,748	44,671	06/20/2042	1FE
61946G-AA-1	MSAIC_17-2 ABS		04/23/2018	Various		1,836,415	1,853,270	1,853,031	1,853,036		15		15		1,853,051		(16,637)	(16,637)	24,326	09/20/2042	1FE
55354G-AA-8	MSCI INC		05/31/2018	Various		10,595,625	10,450,000	10,738,813	10,656,089		(15,614)		(15,614)		10,640,474		(44,849)	(44,849)	295,830	11/15/2024	3FE
55354G-AF-7	MSCI INC		05/18/2018	KEYCORP		3,000,000	3,000,000	3,000,000							3,000,000				1,792	05/15/2027	3FE
61748H-EF-4	MSM_04-8AR RMBS		06/01/2018	SCHEDULED REDEMPTION		45,779	45,779	31,931	32,165		13,614		13,614		45,779				797	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		06/25/2018	SCHEDULED REDEMPTION		6,743	6,743	1,377	1,698		5,045		5,045		6,743				28	02/26/2052	1FM
61751J-AF-8	MSM_07-6XS RMBS		05/25/2018	CANCELLED TRADE		26											26	26		02/25/2047	1FM
624758-AE-8	MUELLER WATER PRODUCTS INC		06/11/2018	JPMORGAN CHASE & CO.		1,941,220	1,922,000	1,922,000							1,922,000		19,220	19,220	294	06/15/2026	3Z
62538L-AJ-3	MULTI-COLOR CORPORATION TL-B		06/29/2018	SCHEDULED REDEMPTION		3,250	3,250	3,273	3,270	4	(24)		(20)		3,250				11	09/20/2024	3FE
626717-AF-9	MURPHY OIL CORP		06/14/2018	BANK OF AMERICA/MERRILL LYNCH		1,338,188	1,350,000	1,201,875	1,231,404		9,641		9,641		1,241,045		97,142	97,142	18,412	12/01/2022	3FE
626738-AC-2	MURPHY OIL USA INC		05/17/2018	Various		2,283,583	2,213,000	2,334,715	2,307,053	14,888	(24,530)		(9,642)		2,297,410		(13,828)	(13,828)	97,885	08/15/2023	3FE
626738-AD-0	MURPHY OIL USA INC		06/06/2018	JPMORGAN CHASE & CO.		1,557,233	1,569,000	1,639,605	1,636,033		(3,351)		(3,351)		1,632,682		(75,449)	(75,449)	53,199	05/01/2027	3FE
628530-BF-3	MYLAN INC		06/15/2018	Various		5,003,245	5,000,000	4,994,390	4,994,596		1,618		1,618		4,996,215		3,785	3,785	82,614	03/28/2019	2FE
62854A-AJ-3	MYLAN NV		04/28/2018	CALLED @ 100.359		6,398,890	6,376,000	6,370,981	6,373,257		926		926		6,374,182		1,818	1,818	93,557	12/15/2018	2FE
62854A-AK-0	MYLAN NV		06/15/2018	CALLED @ 100.000		6,300,000	6,300,000	6,294,464	6,296,557		1,081		1,081		6,297,637		2,363	2,363	82,250	06/07/2019	2FE
BASOSM-LH-8	NAI ENTERTAINMENT HOLDINGS LLC T		05/11/2018	WELLS FARGO		100,000	100,000	99,750							99,750		250	250		04/25/2025	1Z
BASOSX-SB-0	NATIONAL INTERGOVERNMENTAL PUR TLB		06/13/2018	BARCLAYS		400,000	400,000	399,000							399,000		1,000	1,000		05/19/2025	1Z
63938C-AJ-7	NAVIENT CORP		06/08/2018	RBC DOMINION SECURITIES		1,611,006	1,601,000	1,601,000							1,601,000		10,006	10,006	300	06/15/2026	1Z
63939U-AE-7	NAVITAS MIDSTREAM MIDLAND TLB		06/29/2018	SCHEDULED REDEMPTION		1,500	1,500	1,493	1,493		7		7		1,500					12/13/2024	4FE
63940G-AA-3	NAVSL_16-7 ABS		06/25/2018	Various		3,395,663	3,336,933	3,410,710			(4,573)		(4,573)		3,406,138		(10,475)	(10,475)	48,135	03/25/2066	1FE
63939R-AA-2	NAVSL_17-2 ABS		06/25/2018	Various		9,305,226	9,207,069	9,337,982			(3,925)		(3,925)		9,336,519		(31,293)	(31,293)	37,703	12/27/2066	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		06/01/2018	SCHEDULED REDEMPTION		81,825	81,825	58,071	38,164		43,661		43,661		81,825				1,006	10/25/2042	1FM
62886E-AH-1	NCR CORP		05/01/2018	Market Axess		85,794	86,000	87,290	86,420		(125)		(125)		86,295		(500)	(500)	2,851	02/15/2021	4FE
62886E-AJ-7	NCR CORP		06/25/2018	BANK OF AMERICA/MERRILL LYNCH		5,970,000	6,000,000	6,015,000	6,009,433		(1,705)		(1,705)		6,007,728		(37,728)	(37,728)	283,056	07/15/2022	4FE
62886E-AS-7	NCR CORP		05/15/2018	GOLDMAN, SACHS & CO.		2,068,220	2,000,000	2,132,250	2,094,188		(11,887)		(11,887)		2,082,301		(14,081)	(14,081)	53,833	12/15/2023	4FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		05/01/2018	SCHEDULED REDEMPTION		4,816	10,461	6,712		7,923	(3,107)		4,816		4,816				217	10/01/2041	6*
64110L-AN-6	NETFLIX INC		05/15/2018	GOLDMAN, SACHS & CO.		2,731,219	2,925,000	2,900,089	2,859,188	41,241	856		42,097		2,901,284		(170,066)	(170,066)	64,695	11/15/2026	4FE
645370-AB-3	NEW HOME COMPANY INC		05/03/2018	CREDIT SUISSE		967,643	951,000	975,084	973,213		(2,175)		(2,175)		971,038		(3,395)	(3,395)	41,369	04/01/2022	4FE
64952W-CK-7	NEW YORK LIFE GLOBAL FUNDING		06/08/2018	WELLS FARGO		14,746,350	15,000,000	14,996,100	14,997,622		580		580		14,998,202		(251,852)	(251,852)	142,500	10/24/2019	1FE
65339K-AJ-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		06/11/2018	U.S. BANCORP		9,976,800	10,000,000	10,026,920	10,009,058		(6,108)		(6,108)		10,002,949		(26,149)	(26,149)	129,172	09/01/2018	2FE
65340M-AN-3	NIACET CORP TL		06/29/2018	SCHEDULED REDEMPTION		122,123	122,123	121,064	121,030		1,093		1,093		122,123				2,149	02/01/2024	4
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	D	05/31/2018	BANK OF AMERICA/MERRILL LYNCH		6,816,760	7,064,000	7,089,000	7,085,870		(1,631)		(1,631)		7,084,238		(267,478)	(267,478)	297,277	02/01/2025	4FE
65409Q-BB-7	NIELSEN FINANCE LLC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		569,250	575,000	596,563	591,531	2,190	(5,296)		(3,106)		588,425		(19,175)	(19,175)	18,288	04/15/2022	4FE
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4		04/09/2018	SCHEDULED REDEMPTION		13,622	13,622	13,606	13,605		17		17		13,622				44	10/04/2023	3FE
654730-BG-7	NISOURCE FINANCE CORPORATION		06/13/2018	BARCLAYS		7,341,680	8,000,000	7,991,360	7,991,404		68		68		7,991,472		(649,792)	(649,792)	237,878	03/30/2048	2FE
655844-AZ-1	NORFOLK SOUTHERN CORP		04/01/2018	MATURED		6,000,000	6,000,000	5,783,507	5,992,584		7,416		7,416		6,000,000				172,500	04/01/2018	2FE
BASOS8-TB-4	NORTHERN STAR INDUSTRIES INC TL		06/29/2018	SCHEDULED REDEMPTION		13,750	13,750	13,681			69		69		13,750				226	03/30/2023	4Z
670001-AC-0	NOVELIS CORP		05/10/2018	CREDIT SUISSE		4,308,810	4,320,000	4,346,743			(770)		(770)		4,345,972		(37,162)	(37,162)	124,734	09/30/2026	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
62937N-AW-7	NRG ENERGY INC TL		06/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,450	12,448		52		52		12,500				129	06/30/2023	3FE
629377-BW-1	NRG ENERGY INC		06/05/2018	Various		3,576,094	3,475,000	3,497,438	3,491,437	5,499	(8,014)		(2,515)		3,488,922		87,172	87,172	187,318	07/15/2022	4FE
62943W-AB-5	NRG YIELD OPERATING LLC		05/18/2018	DEUTSCHE BANK AG		4,439,000	4,439,000	4,629,336	4,574,693		(10,430)		(10,430)		4,564,263		(125,263)	(125,263)	183,587	08/15/2024	3FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		06/29/2018	SCHEDULED REDEMPTION		150,870	150,870	149,111	148,967	69	1,834		1,904		150,870				3,297	06/07/2022	5*GI
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		05/15/2018	Various		10,306,825	10,510,000	10,439,193	10,439,261		2,074		2,074		10,441,335		(134,510)	(134,510)	231,172	12/15/2026	3FE
670346-AK-1	NUCOR CORP		06/01/2018	MATURED		10,254,000	10,254,000	11,758,775	10,398,704		(144,704)		(144,704)		10,254,000				299,930	06/01/2018	1FE
670346-AQ-8	NUCOR CORPORATION		05/31/2018	Various		8,725,500	8,750,000	8,687,875			32		32		8,687,907		37,593	37,593	12,406	05/01/2048	2FE
F6628Q-AL-8	NUMERICABLE US TLB-12	D	04/16/2018	SCHEDULED REDEMPTION		17,500	17,500	17,457	16,827	630	43		673		17,500				207	01/31/2026	4FE
67420R-AP-6	OASIS OUTSOURCING HOLDINGS TLB-1		05/10/2018	Various		515,787	514,182	511,815			(511,775)		(511,775)		511,924		3,863	3,863	3,079	06/30/2023	4FE
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		06/13/2018	HSBC SECURITIES, INC.		7,881,680	8,000,000	7,941,760			279		279		7,942,039		(60,359)	(60,359)	96,133	03/15/2048	1FE
67091G-AA-1	OCI NV	D	04/18/2018	CREDIT SUISSE		2,868,913	2,830,000	2,830,000							2,830,000		38,913	38,913		04/15/2023	1Z
67590V-AC-0	OCTAVIUS CORP (WINNEBAGO) NEW TLB		06/07/2018	JPMORGAN CHASE & CO.		503,750	500,000	506,264	503,125	3,316	(414)		2,902		506,027		(2,277)	(2,277)	12,333	11/08/2023	4FE
68218E-AG-9	ON SEMICONDUCTOR CORP 2018 TL B3		06/29/2018	SCHEDULED REDEMPTION		164,599	164,599	165,017			(418)		(418)		164,599				495	03/31/2023	3FE
68218E-AF-1	ON SEMICONDUCTOR CORPORATION TL B		05/31/2018	EXCHANGE		3,975,406	3,965,336	3,975,413	3,975,475	714	(776)		(62)		3,975,413		(6)	(6)	26,985	03/31/2023	3FE
68235P-AD-0	ONE GAS INC		06/18/2018	GOLDMAN, SACHS & CO.		20,170,823	20,250,000	20,250,000	20,250,000						20,250,000		(79,178)	(79,178)	371,436	02/01/2019	1FE
68268D-AB-1	ONEMAIN FINANCIAL HOLDINGS INC		06/13/2018	CALLED @ 103.625		2,953,313	2,850,000	2,850,000	2,850,000						2,850,000				189,704	12/15/2021	4FE
68504L-AA-9	ONGLT_16-A ABS		04/25/2018	Various		2,348,685	2,404,321	2,404,049	2,404,008		21		21		2,404,029		(55,344)	(55,344)	23,638	03/08/2029	1FE
683715-AA-4	OPEN TEXT CORP	A	05/18/2018	Various		10,991,624	10,719,000	10,980,326	10,874,861		(18,447)		(18,447)		10,856,414		135,210	135,210	510,134	01/15/2023	3FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		06/29/2018	Various		419	652	637			15		15		652		(233)	(233)	3	02/01/2024	4FE
68389X-BK-0	ORACLE CORPORATION		05/10/2018	WELLS FARGO		14,935,490	15,500,000	15,473,030	15,480,468		1,843		1,843		15,482,310		(546,820)	(546,820)	193,061	09/15/2021	1FE
685218-AC-3	ORANGE SA	D	06/26/2018	MIZUHO SECURITIES USA INC.		19,618,700	20,000,000	19,970,800	19,981,933		4,764		4,764		19,986,697		(367,997)	(367,997)	211,701	11/03/2019	2FE
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC. TL		06/08/2018	Various		3,330,438	3,345,824	3,330,248	3,326,489	1,959	1,978		3,937		3,330,426		12	12	37,322	06/30/2021	4FE
688239-AE-2	OSHKOSH CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		3,105,000	3,000,000	3,081,714	3,058,207		(4,264)		(4,264)		3,053,943		51,057	51,057	122,281	03/01/2025	2FE
68835Q-AC-4	OSMOTICA HOLDINGS CORP LTD TL		03/29/2018	CANCELLED TRADE		(69,250)	(69,250)	(68,916)			(118)		(118)		(69,250)					02/03/2022	4Z
68835U-AC-5	OSMOTICA HOLDINGS US TL A		06/29/2018	SCHEDULED REDEMPTION		138,500	138,500	137,808			693		693		138,500				621	12/21/2022	4Z
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		101,250	100,000	100,825	100,445		(76)		(76)		100,369		881	881	2,902	02/15/2022	4FE
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		05/15/2018	GOLDMAN, SACHS & CO.		2,010,000	2,000,000	2,046,957	2,033,741		(2,621)		(2,621)		2,031,120		(21,120)	(21,120)	56,875	02/15/2024	4FE
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		3,686,000	3,686,000	3,734,720	3,718,005		(2,896)		(2,896)		3,715,109		(29,109)	(29,109)	117,235	01/15/2022	4FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		06/01/2018	SCHEDULED REDEMPTION		98,424	98,424	81,189	60,262		38,161		38,161		98,424				1,714	01/25/2042	1FM
694308-HV-2	PACIFIC GAS AND ELECTRIC CO		05/16/2018	EXCHANGE		4,038,485	4,050,000	4,038,012	4,038,103		382		382		4,038,485				61,999	12/01/2027	1FE
69315J-AC-7	PAI HOLDCO INC TL		06/29/2018	SCHEDULED REDEMPTION		12,589	12,589	12,526			63		63		12,589				211	01/05/2025	4
69946E-AT-8	PAREXEL INTERNATIONAL CORP TL		06/29/2018	SCHEDULED REDEMPTION		6,875	6,875	6,850	6,849		26		26		6,875				26	08/11/2024	4FE
69980P-AC-7	PARIS PRESENTS INC. 1ST LIEN TL		04/30/2018	SCHEDULED REDEMPTION		218,580	218,580	216,778	216,941		1,639		1,639		218,580				855	12/31/2020	4
70109H-AH-8	PARKER-HANNIFIN CORP		05/15/2018	MATURED		1,750,000	1,750,000	1,745,699	1,749,789		211		211		1,750,000				48,125	05/15/2018	1FE
70215E-AN-3	PARTY CITY HOLDINGS TL		06/29/2018	SCHEDULED REDEMPTION		4,600	4,600	4,586			14		14		4,600				18	08/19/2022	4FE
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		04/23/2018	UNION BANK OF SWITZERLAND		1,411,000	1,360,000	1,373,600	1,371,503		(832)		(832)		1,370,671		40,329	40,329	41,008	11/15/2023	4FE
707569-AS-8	PENN NATIONAL GAMING INC		05/18/2018	BANK OF AMERICA/MERRILL LYNCH		4,787,500	5,000,000	5,043,750	5,039,481		(1,829)		(1,829)		5,037,653		(250,153)	(250,153)	239,844	01/15/2027	4FE
70757D-AU-3	PENN NATIONAL GAMING TLB		06/29/2018	SCHEDULED REDEMPTION		121,250	121,250	120,389	120,711		539		539		121,250				471	01/19/2024	3FE
713448-CU-0	PEPSICO INC		04/30/2018	MATURED		5,769,000	5,769,000	5,769,000	5,769,000						5,769,000				50,757	04/30/2018	1FE
713448-DL-9	PEPSICO INC		04/18/2018	THE ALLSTATE CORPORATION		23,991,600	25,000,000	24,966,500	24,974,519		1,950		1,950		24,976,470		(984,870)	(984,870)	226,667	10/06/2021	1FE
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		06/29/2018	SCHEDULED REDEMPTION		142,666	142,666	141,755	141,680		986		986		142,666				2,571	12/16/2021	4
69331C-AF-5	PG&E CORP		04/26/2018	CALLED @ 100.017		3,500,589	3,500,000	3,494,085	3,498,559		391		391		3,498,950		1,050	1,050	55,423	03/01/2019	2FE
71714H-AP-5	PHARMERICA CORP FIRST LIEN TL		06/29/2018	SCHEDULED REDEMPTION		4,375	4,375	4,383	4,380	3	(8)		(5)		4,375					09/26/2024	4FE
69336Q-AC-6	PHHMC_07-4 RMBS		06/01/2018	SCHEDULED REDEMPTION		24,807	24,807	24,183	24,569		239		239		24,807				725	08/15/2037	1FM
718172-CC-1	PHILIP MORRIS INTERNATIONAL INC		04/19/2018	Various		29,082,280	29,500,000	29,441,885	29,446,584		8,919		8,919		29,455,503		(373,223)	(373,223)	262,734	11/01/2019	1FE
718546-AM-6	PHILLIPS 66		05/23/2018	MIZUHO SECURITIES USA INC.		6,023,732	6,020,000	6,020,000	6,020,000						6,020,000		3,732	3,732	86,151	04/15/2019	1FE
72108P-AM-6	PIKE CORP TLB		06/29/2018	SCHEDULED REDEMPTION		27,273	27,273	27,205			68		68		27,273				127	03/12/2025	4FE
72147K-AC-2	PILGRIMS PRIDE CORP		05/22/2018	Various		18,901,600	19,373,000	19,607,786	14,905,954		(11,451)		(11,451)		19,519,553		(617,953)	(617,953)	716,120	03/15/2025	4FE
72431P-AA-0	PISCES MIDCO INC		04/10/2018	CANTOR FITZGERALD		2,607,621	2,585,000	2,585,000							2,585,000		22,621	22,621		04/15/2026	5FE
72761J-AD-8	PLASTIPAK HOLDING TRANCHE TLB 2018		06/29/2018	SCHEDULED REDEMPTION		2,488	2,488	2,476			12		12		2,488				9	10/14/2024	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
72761J-AC-0	PLASTIPAK HOLDINGS INC TL B		05/03/2018	Various		990,306	995,000	990,305	990,094		210		210		990,305		1	1	4,627	10/10/2024	3FE
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		05/17/2018	BANK OF AMERICA/MERRILL LYNCH		1,351,163	1,315,000	1,347,875			(3,663)		(3,663)		1,344,212		6,950	6,950	26,117	02/01/2022	5FE
69353R-FK-9	PNC BANK NA		06/27/2018	MIZUHO SECURITIES USA INC.		8,497,365	8,500,000	8,500,000							8,500,000		(2,635)	(2,635)	83,555	01/22/2021	1FE
00190N-AH-2	PODS INC TERM LOAN B		06/08/2018	Various		1,985,329	1,990,000	1,985,277	1,985,058		269		269		1,985,327		2	2	24,616	11/21/2024	4FE
00190N-AJ-8	PODS LLC TRANCHE B-4 TL		06/29/2018	SCHEDULED REDEMPTION		4,998	4,998	4,986			12		12		4,998					12/16/2024	4FE
73179Y-AG-2	POLYONE CORP TLB3		04/11/2018	EXCHANGE		9,296,748	9,291,215	9,296,818	9,297,049		(299)		(299)		9,296,751		(3)	(3)	21,669	11/11/2022	3FE
73179Y-AH-0	POLYONE CORP TLB-4		06/29/2018	Various		3,033,988	3,016,090	3,017,444			(46)		(46)		3,017,398		16,590	16,590	9,388	11/11/2022	3FE
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		06/25/2018	SCHEDULED REDEMPTION		7,500	7,500	7,526	7,509	18	(27)		(9)		7,500				26	05/24/2024	3FE
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN	A	04/16/2018	EXCHANGE		8,474,380	8,500,000	8,464,750	8,473,441		958		958		8,474,398		(19)	(19)	138,125	04/01/2025	2FE
73755L-AN-7	POTASH CORPORATION OF SASKATCHEWAN	A	04/16/2018	EXCHANGE		9,989,713	10,000,000	9,988,400	9,989,429		289		289		9,989,718		(6)	(6)	134,444	12/15/2026	2FE
73931H-AE-3	POWER STOP LLC INCR TL		06/29/2018	SCHEDULED REDEMPTION		2,847	2,847	2,815	2,801	13	33		45		2,847				51	05/29/2023	4
73934@-AA-4	POWER STOP LLC TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		17,695	17,695	17,339	17,169	104	423		526		17,695				319	05/29/2023	4
73931H-AF-0	POWER STOP LLC THIRD AMENDMENT TL		06/29/2018	SCHEDULED REDEMPTION		10,708	10,708	10,606	10,601	1	106		107		10,708				193	05/29/2023	4
69352P-AG-8	PPL CAPITAL FUNDING INC		06/01/2018	MATURED		4,000,000	4,000,000	3,996,000	3,999,653		347		347		4,000,000				38,000	06/01/2018	2FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		05/14/2018	DISTRIBUTION		24											24	24		08/14/2026	1AM
69353F-AX-2	PQ CORPORATION THIRD AMEND TL B-1		06/29/2018	SCHEDULED REDEMPTION		17,977	17,977	18,031			14,721		14,721		17,977				65	02/08/2025	4FE
74005P-AU-8	PRAXAIR INC		04/18/2018	THE ALLSTATE CORPORATION		12,836,660	12,525,000	13,101,674	12,649,758		(22,312)		(22,312)		12,627,446		209,214	209,214	380,447	08/15/2019	1FE
03765V-AH-3	PRIME SEC SVCS 2016-2 REFI TL B-1		06/29/2018	Various		1,518,380	1,509,897	1,498,630	1,497,571		1,112		1,112		1,498,683		19,697	19,697	3,899	05/02/2022	3FE
74256L-AR-0	PRINCIPAL LIFE GLOBAL FUNDING II		06/11/2018	BANK OF AMERICA/MERRILL LYNCH		9,898,100	10,000,000	9,968,800	9,986,330		4,711		4,711		9,991,041		(92,941)	(92,941)	97,917	04/18/2019	1FE
742718-EG-0	PROCTER & GAMBLE CO		06/18/2018	RBC DOMINION SECURITIES		6,929,790	7,000,000	6,989,360	6,995,976		1,017		1,017		6,996,993		(67,203)	(67,203)	84,603	11/01/2019	1FE
742718-EQ-8	PROCTER & GAMBLE COMPANY		04/18/2018	THE ALLSTATE CORPORATION		18,031,738	18,800,000	18,761,460	18,770,118		2,241		2,241		18,772,359		(740,621)	(740,621)	146,483	11/03/2021	1FE
743315-AT-0	PROGRESSIVE CORPORATION (THE)		04/04/2018	BARCLAYS		2,849,238	2,800,000	2,776,844			24		24		2,776,868		72,370	72,370	7,187	03/14/2048	1FE
74368C-AB-0	PROTECTIVE LIFE GLOBAL FUNDING		06/11/2018	JPMORGAN CHASE & CO.		9,915,100	10,000,000	10,000,000	10,000,000						10,000,000		(84,900)	(84,900)	113,843	04/15/2019	1FE
74368C-AD-6	PROTECTIVE LIFE GLOBAL FUNDING		06/21/2018	TD SECURITIES		14,739,750	15,000,000	15,000,000	15,000,000						15,000,000		(260,250)	(260,250)	182,065	09/13/2019	1FE
74432Q-BX-2	PRUDENTIAL FINANCIAL INC		05/16/2018	MIZUHO SECURITIES USA INC.		9,017,649	9,000,000	9,038,610	9,005,157		(3,143)		(3,143)		9,002,014		15,635	15,635	111,114	08/15/2018	1FE
745867-AX-9	PULTE GROUP INC		05/31/2018	Various		7,486,264	7,696,000	7,639,938	2,000,000		787		787		7,640,724		(154,460)	(154,460)	168,692	01/15/2027	3FE
745867-AW-1	PULTEGROUP INC		05/15/2018	GOLDMAN, SACHS & CO.		3,015,000	3,000,000	3,095,000	3,082,272		(3,110)		(3,110)		3,079,162		(64,162)	(64,162)	117,333	03/01/2026	3FE
74736K-AB-7	QORVO INC		06/29/2018	Various		1,601,250	1,500,000	1,540,200	1,531,437		(3,571)		(3,571)		1,527,866		28,384	28,384	103,500	12/01/2023	3FE
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		06/11/2018	SCHEDULED REDEMPTION		895,421	895,421	893,619	893,551		1,871		1,871		895,421				4,343	03/07/2024	3FE
44969C-BH-2	QUINTILES IMS INC TLB2		06/29/2018	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				110	01/13/2025	3FE
75008Q-AL-0	RACKSPACE HOSTING INC TL B		06/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,492	8			8		7,500					11/03/2023	3FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		7,557	7,557	7,481			76		76		7,557				30	02/01/2024	4FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		06/01/2018	SCHEDULED REDEMPTION		206,434	277,870	179,301	118,179		88,255		88,255		206,434				8,425	03/25/2040	1FM
761118-WQ-7	RALI_06-QO3 RMBS		06/25/2018	SCHEDULED REDEMPTION		97,422	97,422	36,054	30,048		67,375		67,375		97,422				896	03/26/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		06/01/2018	SCHEDULED REDEMPTION		275,615	275,615	269,192	271,592		4,078		4,078		275,615				5,212	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		06/01/2018	SCHEDULED REDEMPTION		64,680	64,680	43,766	43,766		20,914		20,914		64,680				1,730	05/25/2036	4FM
75281A-AS-8	RANGE RESOURCES CORP		05/01/2018	Market Axess		59,807	65,000	65,302	62,725	2,530	(10)		2,520		65,245		(5,438)	(5,438)	1,479	05/15/2025	3FE
76110W-MB-9	RASC 2001-KS3, A15 RMBS		06/01/2018	SCHEDULED REDEMPTION		138,095	138,095	138,613	138,198	114	(217)		(103)		138,095				4,650	03/25/2042	3FM
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	D	05/29/2018	BANK OF AMERICA/MERRILL LYNCH		4,707,150	5,000,000	4,985,000	4,985,666		548		548		4,986,214		(279,064)	(279,064)	64,167	06/26/2027	1FE
759187-BL-0	REGIONS BANK OF ALABAMA		06/29/2018	GOLDMAN, SACHS & CO.		4,997,600	5,000,000	4,994,050	4,998,624		989		989		4,999,612		(2,012)	(2,012)	90,313	09/14/2018	2FE
74949L-AB-8	RELX CAPITAL INC		05/10/2018	BANK OF AMERICA/MERRILL LYNCH		4,161,755	4,199,000	4,181,280			526		526		4,181,807		(20,052)	(20,052)	23,678	03/16/2023	2FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		06/29/2018	SCHEDULED REDEMPTION		1,250	1,250	1,189	1,188		62		62		1,250				25	12/20/2024	4FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		06/29/2018	SCHEDULED REDEMPTION		24,577	24,577	24,561	24,559		18		18		24,577				94	02/05/2023	4FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		04/12/2018	JPMORGAN CHASE & CO.		3,910,350	3,876,431	3,953,959	3,893,923		(6,137)		(6,137)		3,887,786		22,563	22,563	113,251	10/15/2020	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		06/01/2018	SCHEDULED REDEMPTION		23,308	23,308	15,364			23,308		23,308		23,308				592	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		06/01/2018	SCHEDULED REDEMPTION		116,038	141,444	126,204	114,511		1,527		1,527		116,038				3,797	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		06/01/2018	SCHEDULED REDEMPTION		154,873	210,851	152,013	155,873		(1,000)		(1,000)		154,873				5,594	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		06/01/2018	SCHEDULED REDEMPTION		62,416	84,976	68,653	69,272		(6,856)		(6,856)		62,416				2,254	09/25/2037	1FM
76680Y-AB-8	RING CONTAINER TECH GROUP LLC TL		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				10	09/28/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74968E-AB-0	RMP ACQUISITION INC TL		06/29/2018	SCHEDULED REDEMPTION		80,790	80,790	80,431	80,386	59	345		404		80,790				1,465	03/02/2022	4
74966F-AJ-2	RP CROWN PARENT ITL		06/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,735	3,734		16		16		3,750				14	10/12/2023	4FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		06/29/2018	SCHEDULED REDEMPTION		73,654	73,654	73,345	73,330		324		324		73,654				810	03/27/2023	2FE
78355H-JV-2	RYDER SYSTEM INC		06/18/2018	BANK OF AMERICA/MERRILL LYNCH		9,993,800	10,000,000	9,977,100	9,995,807		2,247		2,247		9,998,054		(4,254)	(4,254)	146,319	11/15/2018	2FE
78409V-AH-7	S&P GLOBAL INC		05/16/2018	CITIGROUP GLOBAL MARKETS		8,999,730	9,000,000	8,992,724	8,997,747		1,376		1,376		8,999,123		607	607	170,625	08/15/2018	2FE
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		04/27/2018	MITSUBISHI UFJ SECURITIES (USA)		4,225,158	4,200,000	4,200,000							4,200,000		25,158	25,158	546	05/01/2038	2FE
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC		05/31/2018	Various		3,534,008	3,498,000	3,498,000							3,498,000		36,008	36,008	15,061	05/01/2048	2FE
78573N-AB-8	SABRE GLBL INC		05/15/2018	GOLDMAN, SACHS & CO.		5,050,000	5,000,000	5,020,250	5,013,734		(1,221)		(1,221)		5,012,513		37,487	37,487	132,708	11/15/2023	3FE
78638J-AB-0	SAFE FLEET HOLDINGS LLC TL		06/29/2018	SCHEDULED REDEMPTION		625	625	623			2		2		625					01/23/2025	4FE
79466L-AF-1	SALESFORCE.COM INC.		04/06/2018	BARCLAYS		8,450,232	8,400,000	8,397,900							8,397,900		52,332	52,332		04/11/2028	1FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		06/01/2018	SCHEDULED REDEMPTION		1,621	1,621	1,348	1,396		224		224		1,621				29	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		114,532	119,539	99,374	94,468		20,064		20,064		114,532				3,445	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		49,499	49,969	32,773	30,317		19,182		19,182		49,499				1,363	10/25/2035	1FM
78404X-AF-2	SBA SENIOR FINANCE II INCRE B1A TL		04/11/2018	Various		3,364,900	3,368,750	3,364,897	3,364,567		330		330		3,364,897		3	3	4,859	03/24/2021	4FE
78404X-AG-0	SBA SENIOR FINANCE TL-B2		04/11/2018	Various		2,899,083	2,917,500	2,899,071	2,897,973		1,099		1,099		2,899,071		12	12	4,208	06/10/2022	4FE
78410T-AA-4	SCFET_17-1A ABS		06/20/2018	SCHEDULED REDEMPTION		131,583	131,583	131,555	131,560		23		23		131,583				2,172	01/20/2023	1FE
784012-AA-4	SCFET_17-2 ABS		06/20/2018	SCHEDULED REDEMPTION		303,173	303,173	303,126	303,127		46		46		303,173				4,989	03/20/2023	1FE
83405R-AB-3	SCLP_18-1 ABS		04/23/2018	MORGAN STANLEY		2,480,547	2,500,000	2,499,562			28		28		2,499,590		(19,043)	(19,043)	17,314	02/25/2027	1FE
810186-AM-8	SCOTTS MIRACLE-GRO CO/THE		05/31/2018	Various		11,411,250	11,000,000	11,526,765	11,435,240		(44,080)		(44,080)		11,391,159		20,091	20,091	414,167	10/15/2023	4FE
810186-AP-1	SCOTTS MIRACLE-GRO CO/THE		05/21/2018	CREDIT SUISSE		3,820,000	4,000,000	4,033,733	4,031,469		(1,512)		(1,512)		4,029,957		(209,957)	(209,957)	92,167	12/15/2026	4FE
81211K-AX-8	SEALED AIR CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		1,961,750	1,900,000	1,995,000	1,978,387		(3,612)		(3,612)		1,974,775		(13,025)	(13,025)	75,182	09/15/2025	3FE
81211K-AW-0	SEALED AIR CORPORATION		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		10,137,500	10,000,000	10,225,313	10,171,869		(8,991)		(8,991)		10,162,878		(25,378)	(25,378)	260,521	12/01/2024	3FE
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		04/30/2018	Various		544,752	551,748	549,924	549,864		102		102		549,966		(5,214)	(5,214)	2,310	06/21/2024	4FE
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,450	12,417		83		83		12,500				30	03/01/2021	3FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		06/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,444			56		56		12,500				38	07/08/2024	2FE
81683U-AM-9	SEMINOLE TRIBE OF FLORIDA TLB		04/18/2018	EXCHANGE		4,952,572	4,975,000	4,952,391	4,951,625		938		938		4,952,563		9	9	10,715	07/08/2024	2FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV		06/25/2018	CITIGROUP GLOBAL MARKETS		7,046,270	7,000,000	7,000,000	7,000,000		(10,117)		(10,117)		6,989,883		56,387	56,387	258,611	10/01/2025	3FE
78412F-AS-3	SESI LLC		05/25/2018	EXCHANGE		2,460,000	2,460,000	2,460,000	2,460,000						2,460,000				147,224	09/15/2024	4FE
78412F-AU-8	SESI LLC		06/12/2018	JPMORGAN CHASE & CO.		2,524,575	2,460,000	2,460,000							2,460,000		64,575	64,575	47,133	09/15/2024	3FE
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	04/30/2018	SCHEDULED REDEMPTION		11,250	11,250	11,224	10,727	497	26		523		11,250				126	07/31/2025	4FE
822538-AE-4	SHELF DRILLING HOLDINGS LTD	D	06/12/2018	CANTOR FITZGERALD		1,284,180	1,259,000	1,268,490							1,268,490		15,690	15,690	36,642	02/15/2025	4FE
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	04/12/2018	BANK OF AMERICA/MERRILL LYNCH		9,824,100	10,000,000	9,977,300	9,980,695		1,230		1,230		9,981,924		(157,824)	(157,824)	155,250	03/16/2022	1FE
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	06/29/2018	SCHEDULED REDEMPTION		24,975	24,975	24,913	24,907		68		68		24,975				95	03/11/2022	4FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		04/03/2018	SCHEDULED REDEMPTION		1,186,343	1,186,343	1,184,856	1,184,769		1,574		1,574		1,186,343				3,039	05/01/2021	4FE
82967N-AU-2	SIRIUS XM RADIO INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		4,925,000	5,000,000	5,039,750	5,028,819		(2,278)		(2,278)		5,026,542		(101,542)	(101,542)	170,955	04/15/2025	3FE
82967N-AY-4	SIRIUS XM RADIO INC		05/18/2018	WELLS FARGO		1,622,810	1,673,000	1,689,580	1,677,145	10,962	(1,561)		9,401		1,686,546		(63,736)	(63,736)	57,085	08/01/2022	3FE
82967N-BA-5	SIRIUS XM RADIO INC		05/15/2018	GOLDMAN, SACHS & CO.		2,835,000	3,000,000	3,001,519	3,000,203	1,253	(61)		1,192		3,001,394		(166,394)	(166,394)	130,000	08/01/2027	3FE
82988*-AA-2	SITUS GROUP HOLDINGS CORP TLB		06/29/2018	SCHEDULED REDEMPTION		16,250	16,250	16,169			81		81		16,250				91	08/26/2023	4Z
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		05/09/2018	MORGAN STANLEY		6,312,938	6,450,000	6,373,500	6,384,628		2,785		2,785		6,387,413		(74,475)	(74,475)	245,436	07/31/2024	3FE
83002D-AQ-8	SIX FLAGS TERM LOAN B		06/11/2018	Various		2,160,164	2,144,083	2,140,201	2,139,876		367		367		2,140,243		19,921	19,921	23,386	06/30/2022	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		06/15/2018	SCHEDULED REDEMPTION		262,831	262,831	238,355	246,925		15,906		15,906		262,831				3,202	12/16/2030	1FE
78443C-CL-6	SLMA_06-A ABS		06/15/2018	SCHEDULED REDEMPTION		219,648	219,648	201,802	204,612		15,036		15,036		219,648				2,387	06/15/2039	1FE
D3824E-AD-5	SOLVAY ACETOW (JADE GERMANY)TL		06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,934	4,931		69		69		5,000				102	05/31/2023	4FE
BASOSX-AS-2	SONICWALL INC TLB		06/13/2018	Various		200,395	200,000	199,000			4		4		199,004		1,391	1,391		05/17/2025	4FE
835898-AG-2	SOTHEBYS		05/14/2018	Various		4,544,013	4,713,000	4,713,000	4,636,414	76,586			76,586		4,713,000		(168,988)	(168,988)	95,009	12/15/2025	3FE
842400-GK-3	SOUTHERN CALIFORNIA EDISON COMPANY		05/31/2018	Various		2,918,097	2,975,000	2,880,663							2,880,663		37,434	37,434	30,339	03/01/2048	1Z
842808-AF-4	SOUTHERN ELECTRIC GENERATING CO		06/18/2018	GOLDMAN, SACHS & CO.		13,968,920	14,000,000	13,995,380	13,999,119		449		449		13,999,568		(30,648)	(30,648)	170,256	12/01/2018	1FE
84762L-AS-4	SPECTRUM BRANDS INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		2,595,200	2,560,000	2,762,864	2,704,913		(13,955)		(13,955)		2,690,958		(95,758)	(95,758)	73,609	12/15/2024	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
84762L-AU-9	SPECTRUM BRANDS INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		6,379,560	6,444,000	6,623,597	6,586,128		(9,538)		(9,538)		6,576,590		(197,030)	(197,030)	328,331	07/15/2025	3FE
85172F-AL-3	SPRINGLEAF FINANCE CORP		05/18/2018	HSBC SECURITIES, INC.		1,255,513	1,265,000	1,258,675			256		256		1,258,931		(3,418)	(3,418)	32,416	03/15/2023	4FE
85208E-AB-6	SPRINT COMMUNICATIONS INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		13,719	13,719	13,719	13,708	10			10		13,719				50	02/02/2024	3FE
85207U-AK-1	SPRINT CORP		04/26/2018	CITIGROUP GLOBAL MARKETS		1,869,538	1,861,000	1,861,000							1,861,000		8,538	8,538	21,297	03/01/2026	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/20/2018	SCHEDULED REDEMPTION		2,217,188	2,217,188	2,205,264	1,062,488		11,924		11,924		2,217,188				27,549	03/20/2023	2FE
78469X-AD-9	SPX FLOW INC		05/30/2018	BARCLAYS		2,158,940	2,150,000	2,150,000	2,150,000						2,150,000		8,940	8,940	89,734	08/15/2024	4FE
78469X-AE-7	SPX FLOW INC		04/26/2018	Various		1,449,793	1,413,000	1,381,208	1,383,915		822		822		1,384,737		65,056	65,056	57,659	08/15/2026	4FE
BA5DSX-SC-8	SRS DISTRIBUTION INC TLB		06/27/2018	Various		999,206	1,000,000	997,500			12		12		997,512		1,695	1,695		05/19/2025	4FE
78466D-BD-5	SS&C TECHNOLOGIES HOLDINGS INC TLB		06/29/2018	SCHEDULED REDEMPTION		179,434	179,434	178,986			1,095		1,095		179,434				288	02/28/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		06/29/2018	SCHEDULED REDEMPTION		29,434	29,434	29,361			151		151		29,434				36	02/27/2025	3FE
78466D-AZ-7	SS&C TECHNOLOGIES INC NEW TLB1		04/16/2018	SCHEDULED REDEMPTION		3,599,475	3,599,475	3,602,879	3,603,042	14	(3,580)		(3,567)		3,599,475				7,427	07/08/2022	3FE
78466D-BA-1	SS&C TECHNOLOGIES INC NEW TLB2		04/16/2018	SCHEDULED REDEMPTION		41,008	41,008	41,062	41,064		(56)		(56)		41,008				85	07/08/2022	3FE
854502-AE-1	STANLEY BLACK & DECKER INC		05/09/2018	WELLS FARGO		16,421,955	16,500,000	16,500,000	16,500,000						16,500,000		(78,045)	(78,045)	129,355	11/17/2018	2FE
855031-AP-5	STAPLES INC TERM LOAN B		05/01/2018	SCHEDULED REDEMPTION		35,000	35,000	34,916	34,283	633	85		717		35,000				478	08/14/2024	4FE
855244-AL-3	STARBUCKS CORPORATION		04/18/2018	THE ALLSTATE CORPORATION		12,315,913	12,500,000	12,489,875	12,490,231		976		976		12,491,206		(175,294)	(175,294)	111,528	11/22/2020	1FE
85572N-AA-6	STARS GROUP HOLDINGS BV	D	06/28/2018	Various		3,188,018	3,144,000	3,144,000							3,144,000		44,018	44,018		07/15/2026	1Z
85769E-AR-2	STATION CASINOS INC TLB		06/29/2018	SCHEDULED REDEMPTION		4,703	4,703	4,692	4,691		12		12		4,703				17	06/08/2023	3FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		06/29/2018	Various		11,198	12,796	11,241			1,555		1,555		12,796		(1,598)	(1,598)	59	03/19/2021	5FE
858119-BD-1	STEEL DYNAMICS INC		05/17/2018	BARCLAYS		7,659,375	7,500,000	7,665,923	7,610,458		(8,770)		(8,770)		7,601,689		57,686	57,686	263,542	10/01/2024	3FE
863667-AK-7	STRYKER CORP		06/26/2018	KEYCORP		4,225,138	4,250,000	4,245,070	4,248,012		814		814		4,248,826		(23,689)	(23,689)	68,236	03/08/2019	1FE
863667-AQ-4	STRYKER CORPORATION		04/24/2018	MORGAN STANLEY		8,249,388	8,400,000	8,396,472			40		40		8,396,512		(147,124)	(147,124)	41,732	03/07/2028	2FE
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		06/28/2018	WELLS FARGO		2,305,140	2,444,000	2,448,766	2,389,010	59,487	(201)		59,286		2,448,296		(143,156)	(143,156)	107,650	03/01/2027	4FE
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		05/31/2018	Various		4,583,750	4,750,000	4,900,500	4,702,500	146,492	(8,270)		138,222		4,840,722		(256,972)	(256,972)	127,608	06/01/2024	4FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		05/30/2018	Various		9,830,125	10,225,000	10,465,531	10,091,186	300,267	(12,271)		287,997		10,379,182		(549,057)	(549,057)	435,594	03/01/2025	4FE
864662-AM-3	SUDSM 2013-1A A1R CLO		04/17/2018	SCHEDULED REDEMPTION		2,138,042	2,138,042	2,138,042	2,138,042						2,138,042				29,079	01/17/2026	1FE
867914-BF-9	SUNTRUST BANKS INC		06/29/2018	GOLDMAN, SACHS & CO.		26,985,420	27,000,000	26,977,050	26,996,001		2,419		2,419		26,998,419		(12,999)	(12,999)	426,525	11/01/2018	2FE
84751P-LM-9	SURF_06-BC2 RMBS		06/01/2018	SCHEDULED REDEMPTION		89,622	89,622	51,189	41,895		47,728		47,728		89,622				777	06/25/2042	1FM
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,853	17	5		22		1,875					09/02/2024	4FE
87165B-AJ-2	SYNCHRONY FINANCIAL		06/26/2018	Market Axess		4,241,330	4,250,000	4,248,895	4,249,621		177		177		4,249,798		(8,468)	(8,468)	104,975	01/15/2019	2FE
44988E-AE-3	SYNEOS HEALTH INC FKA INC RES TL		06/29/2018	SCHEDULED REDEMPTION		150,000	150,000	149,818			182		182		150,000				471	08/01/2024	3FE
87164G-AM-5	SYNIVERSE HLDGS TL		06/29/2018	SCHEDULED REDEMPTION		1,875	1,875	1,866			9		9		1,875					12/31/2028	4FE
871829-BB-2	SYSCO CORP		06/11/2018	JPMORGAN CHASE & CO.		9,931,700	10,000,000	9,994,500	9,997,671		832		832		9,998,503		(66,803)	(66,803)	133,000	04/01/2019	2FE
87422V-AA-6	TALEN ENERGY SUPPLY LLC		06/04/2018	Various		3,227,500	4,500,000	4,561,201	3,633,750	913,996	(2,412)		911,584		4,545,334		(1,317,834)	(1,317,834)	119,257	06/01/2025	4FE
87422V-AB-4	TALEN ENERGY SUPPLY LLC		04/04/2018	CREDIT SUISSE		1,624,125	1,775,000	1,721,750	1,727,458		2,233		2,233		1,729,691		(105,566)	(105,566)	165,346	07/15/2022	4FE
87422V-AE-8	TALEN ENERGY SUPPLY LLC		04/11/2018	Various		4,406,273	5,123,000	4,968,888	4,969,821		3,455		3,455		4,973,276		(567,003)	(567,003)	199,322	01/15/2026	4FE
87422L-AK-6	TALEN ENERGY SUPPLY LLC TL B1		06/29/2018	SCHEDULED REDEMPTION		501	501	491	490		11		11		501				2	07/15/2023	3FE
87422L-AJ-9	TALEN ENERGY SUPPLY TL-B2		06/29/2018	SCHEDULED REDEMPTION		3,500	3,500	3,393	3,387		113		113		3,500				17	04/15/2024	3FE
87612B-BF-8	TARGA RESOURCES PARTNERS FINANCE C		05/03/2018	CITIGROUP GLOBAL MARKETS		925,350	995,000	995,000	992,513	2,488			2,488		995,000		(69,650)	(69,650)	27,639	01/15/2028	3FE
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		04/27/2018	Various		9,194,849	9,150,000	9,150,000							9,150,000		44,849	44,849	9,837	04/15/2026	3Z
87612B-BE-1	TARGA RESOURCES PARTNERS LP		05/03/2018	CITIGROUP GLOBAL MARKETS		668,069	695,000	695,000	695,000						695,000		(26,931)	(26,931)	28,640	02/01/2027	3FE
872224-AE-0	TBW 2006-4 A4 RMBS		06/01/2018	SCHEDULED REDEMPTION		2,359,669	2,359,669	1,495,322	1,587,027		772,642		772,642		2,359,669				37,337	05/25/2041	1FM
87294#-AA-6	TDBBS LLC TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		120,381	120,381	119,356	92,545	118	1,086		1,204		120,381				1,316	03/03/2022	5
87817J-AE-8	TEAM HEALTH INC TL		06/29/2018	SCHEDULED REDEMPTION		4,673	4,673	4,664	4,548	115	10		126		4,673				18	02/06/2024	4FE
878742-AS-4	TECK RESOURCES LIMITED	A	06/22/2018	BARCLAYS		1,100,856	1,105,000	1,135,388	1,135,010		(334)		(334)		1,134,677		(33,821)	(33,821)	57,276	08/15/2040	3FE
878744-AB-7	TECK RESOURCES LIMITED	A	04/24/2018	BANK OF AMERICA/MERRILL LYNCH		1,610,750	1,700,000	1,536,975	1,540,224		965		965		1,541,189		69,561	69,561	57,706	03/01/2042	3FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		06/29/2018	Various		2,506	2,506	2,495	4,965		35		35		2,506				33	05/01/2024	4FE
87938W-AW-3	TELEFONICA EMISIONES SAU	D	06/13/2018	Various		4,064,499	4,199,000	4,199,000							4,199,000		(134,501)	(134,501)	40,305	03/06/2048	2FE
88023H-AC-4	TEMPO ACQUISITION ITL		06/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,467	7,465		35		35		7,500				30	05/01/2024	4FE
88032W-AG-1	TENCENT HOLDINGS LTD	D	04/11/2018	Various		16,563,660	17,214,000	17,209,697			83		83		17,209,780		(646,120)	(646,120)	142,487	01/19/2028	1FE
880349-AR-6	TENNECO INC		05/15/2018	GOLDMAN, SACHS & CO.		1,840,000	2,000,000	2,023,500	2,018,818		(1,151)		(1,151)		2,017,667		(177,667)	(177,667)	83,889	07/15/2026	3FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		05/03/2018	SCHEDULED REDEMPTION		70,029	70,029	69,588	68,896	636	497		1,133		70,029				1,495	09/05/2019	5
88078F-BH-0	TEREX CORP INCREMENTAL US TL		06/29/2018	SCHEDULED REDEMPTION		20,145	20,145	20,102			44		44		20,145				65	01/31/2024	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
87244B-AA-6	TGIF_17-1 ABS		04/30/2018	SCHEDULED REDEMPTION		7,500	7,500	7,511			(11)		(11)		7,500				116	04/30/2047	3AM
BA5GH-YT-2	THE ORIGINAL CAKERIE LTD CNRV		02/23/2018	Various		370,039	370,039	740,079			(369,859)		(369,859)		370,220		(181)	(181)	6,814	12/01/2020	4Z
70259#-AA-5	THE PASHA GROUP		06/01/2018	SCHEDULED REDEMPTION		150,000	150,000	150,000	145,090		4,910		4,910		150,000				4,811	12/30/2024	4
883556-BE-1	THERMO FISHER SCIENTIFIC INC		05/04/2018	CALLED @ 100.042		15,006,300	15,000,000	14,969,400	14,993,230		2,119		2,119		14,995,349		4,651	4,651	279,300	02/01/2019	2FE
88724X-AC-1	TIME MFG ACQUISITION LLC TL		06/29/2018	SCHEDULED REDEMPTION		6,250	6,250	6,222	6,172	49	29		78		6,250				120	02/03/2023	4Z
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/01/2018	VARIOUS		3,486	3,486	3,486								3,486		3,486		03/01/2023	5*GI
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/01/2018	VARIOUS		3,758	3,758	3,758								3,758		3,758		03/01/2023	5*GI
C8856U-AB-4	TITAN ACQUISITION LIMITED TLB	D	04/16/2018	Jefferies & Company, Inc.		600,000	600,000	598,500			5		5		598,505		1,495	1,495	894	03/14/2025	4Z
87264A-AL-9	T-MOBILE USA INC		04/01/2018	CALLED @ 103.313		1,343,069	1,300,000	1,310,500	1,305,997		(418)		(418)		1,305,579		(5,579)	(5,579)	86,132	04/01/2023	3FE
87261N-AJ-9	TMX FINANCE LLC		05/25/2018	Various		3,398,156	3,350,000	3,350,000							3,350,000		48,156	48,156		04/01/2023	4Z
88947E-AJ-9	TOLL BROS FINANCE CORP		04/13/2018	BARCLAYS		2,572,500	2,450,000	2,584,750	2,484,197		(5,233)		(5,233)		2,478,964		93,536	93,536	76,256	11/01/2019	3FE
88947E-AN-0	TOLL BROTHERS FINANCE CORP		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		1,231,250	1,250,000	1,237,500	1,241,091		640		640		1,241,732		(10,482)	(10,482)	34,787	04/15/2023	3FE
88947E-AR-1	TOLL BROTHERS FINANCE CORP.		06/05/2018	CITIGROUP GLOBAL MARKETS		3,860,000	4,000,000	4,001,250	4,001,029		(47)		(47)		4,000,982		(140,982)	(140,982)	109,417	11/15/2025	3FE
89055W-AA-4	TOPBUILD ESCROW CORP		05/18/2018	Various		9,128,100	9,000,000	9,000,000							9,000,000		128,100	128,100	2,911	05/01/2026	4FE
89114Q-C2-2	TORONTO-DOMINION BANK/THE	A	06/06/2018	TD SECURITIES		8,503,315	8,500,000	8,500,000							8,500,000		3,315	3,315		06/11/2020	1FE
89114Q-C3-0	TORONTO-DOMINION BANK/THE	A	06/06/2018	TD SECURITIES		8,504,930	8,500,000	8,500,000							8,500,000		4,930	4,930		06/11/2021	1FE
891906-AA-7	TOTAL SYSTEM SERVICES IN		06/01/2018	MATURED		280,000	280,000	279,919	279,993		7		7		280,000				3,325	06/01/2018	2FE
89236T-DR-3	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	SOCIETE GENERALE		4,889,850	5,000,000	4,983,450	4,984,836		409		409		4,985,245		(95,395)	(95,395)	120,444	01/11/2027	1FE
89236T-EM-3	TOYOTA MOTOR CREDIT CORP	C	04/10/2018	JEFFERIES & COMPANY, INC.		4,087,268	4,250,000	4,240,565			205		205		4,240,770		(153,503)	(153,503)	32,766	01/11/2028	1FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		06/29/2018	SCHEDULED REDEMPTION		13,181	13,181	13,138	13,149		32		32		13,181				42	04/10/2023	3FE
89352H-AX-7	TRANSCANADA PIPELINES LTD	A	05/07/2018	Various		7,061,320	7,000,000	6,973,960			3		3		6,973,963		87,357	87,357	1,385	05/15/2038	1Z
89352H-AY-5	TRANSCANADA PIPELINES LTD	A	05/10/2018	Various		7,046,120	7,000,000	6,940,990			9		9		6,940,999		105,121	105,121	3,649	05/15/2048	1Z
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		06/29/2018	SCHEDULED REDEMPTION		13,813	13,813	13,680			5,659		5,659		13,813					06/09/2023	4FE
89364M-BN-3	TRANSDIGM INC NEW TRANCHE TL E		06/29/2018	SCHEDULED REDEMPTION		36,343	36,343	36,147			14,733		14,733		36,343					05/30/2025	4FE
89364M-BK-9	TRANSDIGM INC TERM LOAN E		05/30/2018	EXCHANGE		14,458,815	14,537,208	14,457,302	14,451,485		7,281		7,281		14,458,766		48	48	116,129	05/14/2022	3FE
89364M-BL-7	TRANSDIGM INC TERM LOAN F		05/30/2018	EXCHANGE		5,471,803	5,525,339	5,470,735	5,467,947		3,830		3,830		5,471,777		26	26	45,491	06/09/2023	3FE
89365D-AA-1	TRANSDIGM UK HOLDINGS PLC		05/10/2018	CITIGROUP GLOBAL MARKETS		1,867,868	1,838,000	1,824,031			16		16		1,824,047		43,820	43,820	1,580	05/15/2026	4FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		06/29/2018	SCHEDULED REDEMPTION		558,313	558,313	555,594	552,726	2,502	3,085		5,587		558,313				3,498	09/30/2019	4
89421U-AA-5	TRAVELPORT CORPORATE FINANCE PLC		04/13/2018	OPPENHEIMER & CO., INC.		1,286,120	1,264,000	1,264,000							1,264,000		22,120	22,120	6,531	03/15/2026	4FE
89469A-AB-0	TREEHOUSE FOODS INC		06/25/2018	Various		12,806,651	12,803,000	12,594,140	12,649,850		14,068		14,068		12,663,919		142,733	142,733	466,039	03/15/2022	3FE
87265H-AF-6	TRI POINTE GROUP INC		06/06/2018	Various		3,559,100	3,772,000	3,772,000	3,772,000						3,772,000		(212,900)	(212,900)	94,286	06/01/2027	3FE
962178-AL-3	TRI POINTE HOLDINGS INC		05/18/2018	WELLS FARGO		3,003,750	3,000,000	2,970,000	2,986,982		3,420		3,420		2,990,402		13,349	13,349	57,240	06/15/2019	3FE
962178-AN-9	TRI POINTE HOLDINGS INC		06/04/2018	Various		5,762,515	5,730,000	5,822,850	5,808,602		(3,181)		(3,181)		5,805,421		(42,906)	(42,906)	144,295	06/15/2024	3FE
89657A-AA-4	TRL 18-1A A1 ABS		06/19/2018	CREDIT SUISSE		4,514,297	4,500,000	4,498,342							4,498,343		15,954	15,954	212	06/17/2048	1Z
89787R-AF-9	TRUGREEN LIMITED PARTNERSHIP TL		06/29/2018	SCHEDULED REDEMPTION		1,238	1,238	1,221	1,220		18		18		1,238					04/13/2023	4FE
899745-AD-5	TUNICA-BILOXI GAMING A		05/15/2018	AMENDMENT FEE		(45,728)											(45,728)	(45,728)		12/15/2020	1FE
87306R-AE-8	TVC ALBANY INC TERM LOAN B		06/29/2018	SCHEDULED REDEMPTION		20,801	20,801	20,695	18,641		109		109		20,801				335	10/31/2025	4FE
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		06/29/2018	SCHEDULED REDEMPTION		3,102	3,102	3,074	3,073		29		29		3,102				44	07/14/2023	4FE
902674-XN-5	UBS AG (LONDON BRANCH)	D	06/21/2018	UNION BANK OF SWITZERLAND		3,356,136	3,360,000	3,345,754							3,345,754		10,382	10,382		06/26/2048	1FE
90266U-AC-7	UFC HOLDINGS LLC (VDG MERGER) TL		04/03/2018	Various					2,490		10		10						11	08/18/2023	4FE
90400G-AA-9	ULTRA RESOURCES INC		04/10/2018	BANK OF AMERICA/MERRILL LYNCH		3,664,015	4,853,000	4,746,441	2,925,808	9,030	2,496		11,525		4,746,708		(1,082,693)	(1,082,693)	164,042	04/15/2022	4FE
90400G-AB-7	ULTRA RESOURCES INC		05/03/2018	GUGGENHEIM SECURITIES, LLC		899,613	1,344,000	1,290,620	866,591		1,272		1,272		1,292,573		(392,961)	(392,961)	53,732	04/15/2025	4FE
90521A-PJ-1	UNION BANK NA (SAN FRANCISCO)		06/21/2018	Market Axess		8,333,750	8,333,000	8,331,083	8,332,702		195		195		8,332,897		853	853	163,448	09/26/2018	1FE
902674-XJ-4	UNION BANK OF SWITZERLAND/LONDON	D	06/04/2018	UNION BANK OF SWITZERLAND		17,222,704	17,200,000	17,200,000	17,200,000						17,200,000		22,704	22,704	201,091	12/01/2020	1FE
907818-EV-6	UNION PACIFIC CORPORATION		06/13/2018	MORGAN STANLEY		4,288,505	4,250,000	4,243,583			4		4		4,243,586		44,919	44,919	3,615	09/10/2038	2FE
907818-EW-4	UNION PACIFIC CORPORATION		06/13/2018	Various		12,858,375	12,750,000	12,737,123			4		4		12,737,126		121,249	121,249	10,625	09/10/2048	2FE
907818-EY-0	UNION PACIFIC CORPORATION		06/28/2018	RBC DOMINION SECURITIES		8,015,920	8,000,000	7,980,080			105		105		7,980,185		35,735	35,735	21,067	09/10/2028	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
90932R-AD-6	UNITED AIR LINES INC TERM LOAN B		05/16/2018	EXCHANGE		3,960,000	3,960,000	3,960,000	3,960,000						3,960,000				43,762	04/01/2024	3FE
90932R-AE-4	UNITED AIR LINES INC TLB		06/29/2018	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				30	04/01/2024	2FE
90933J-AA-9	UNITED AIRLINES 2016-2 CLASS B PAS ABS		04/07/2018	SCHEDULED REDEMPTION		184,144	184,144	179,080	184,144						184,144				2,819	10/07/2025	2FE
90932D-AA-3	UNITED AIRLINES INC ABS		04/07/2018	SCHEDULED REDEMPTION		264,310	264,310	264,310	264,310						264,310				4,097	04/07/2030	1FE
90932E-AA-1	UNITED AIRLINES INC ABS		04/07/2018	SCHEDULED REDEMPTION		376,641	376,641	370,053	376,641						376,641				5,414	04/07/2030	1FE
911312-BH-8	UNITED PARCEL SERVICE INC		04/18/2018	THE ALLSTATE CORPORATION		15,024,330	15,000,000	15,000,000	15,000,000						15,000,000		24,330	24,330	107,277	04/01/2021	1FE
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		1,012,500	1,000,000	996,250	997,058		136		136		997,194		15,306	15,306	48,736	07/15/2025	3FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		05/18/2018	Various		3,713,760	4,000,000	3,995,000	2,000,000		142		142		3,995,142		(281,382)	(281,382)	150,854	01/15/2028	3FE
911365-BH-6	UNITED RENTALS NORTH AM		05/31/2018	BANK OF AMERICA/MERRILL LYNCH		1,256,125	1,300,000	1,300,000	1,300,000						1,300,000		(43,875)	(43,875)	38,246	10/15/2025	3FE
BASOSS-PR-9	UNITED SEATING & MOBILITY 9 AMD TL		06/29/2018	SCHEDULED REDEMPTION		37,500	37,500	37,406			94		94		37,500				196	05/10/2019	4Z
91324P-DL-3	UNITEDHEALTH GROUP INC		06/19/2018	GOLDMAN, SACHS & CO.		4,204,914	4,200,000	4,171,104			3		3		4,171,107		33,807	33,807	992	06/15/2048	1Z
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	D	05/18/2018	BANK OF AMERICA/MERRILL LYNCH		2,566,031	2,525,000	2,542,000	2,536,699		(814)		(814)		2,535,884		30,147	30,147	107,663	01/15/2025	3FE
91337D-AB-0	UNITYMEDIA KABELBW GMBH	D	05/21/2018	BNP CAPITAL MARKETS		1,279,638	1,226,000	1,316,418	1,293,430	12,835	(7,999)		4,836		1,298,266		(18,628)	(18,628)	64,246	01/15/2025	4FE
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		06/29/2018	SCHEDULED REDEMPTION		148,076	148,076	147,214	147,170		906		906		148,076				563	07/01/2024	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/29/2018	SCHEDULED REDEMPTION		41,277	41,277	41,118	41,094	9	174		183		41,277					10/04/2021	4FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		05/15/2018	GOLDMAN, SACHS & CO.		1,005,000	1,000,000	1,000,000	1,000,000						1,000,000		5,000	5,000	57,611	08/15/2020	4FE
90320E-AC-7	UOS LLC INITIAL TERM LOANS		06/29/2018	SCHEDULED REDEMPTION		3,750	3,750	3,790	3,793		(43)		(43)		3,750				20	04/18/2023	4FE
903436-AA-1	US AIRWAYS 2011-1A PTT		04/22/2018	SCHEDULED REDEMPTION		34,337	34,337	35,625	35,159		(822)		(822)		34,337				1,223	04/22/2025	1FE
90346W-AB-9	US AIRWAYS INC ABS		05/18/2018	Various		1,457,893	1,425,093	1,425,519	1,361,775		63,555		63,555		1,425,093		32,800	32,800	39,305	05/15/2023	2FE
90350H-AF-6	US ANESTHESIA PARTNERS TL		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,494		6		6		2,500				10	06/23/2024	4FE
90331H-ML-4	US BANK NA		06/29/2018	BNP CAPITAL MARKETS		18,204,910	18,381,000	18,364,457	18,374,759		1,705		1,705		18,376,464		(171,554)	(171,554)	265,822	10/28/2019	1FE
90331H-MM-2	US BANK NA		06/26/2018	WELLS FARGO		10,043,490	10,000,000	10,000,000	10,000,000						10,000,000		43,490	43,490	150,908	10/28/2019	1FE
90290M-AB-7	US FOODS INC		05/22/2018	Various		4,544,898	4,451,000	4,661,885	4,627,107		(16,907)		(16,907)		4,610,200		(65,303)	(65,303)	103,663	06/15/2024	4FE
90351H-AB-4	US FOODS INC TL-B		06/29/2018	SCHEDULED REDEMPTION		5,000	5,000	4,991	4,990		10		10		5,000				18	06/27/2023	4FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		6,250	6,250	6,204	6,151	51	47		99		6,250				105	12/30/2022	4FE
90327Q-CZ-0	USAA CAPITAL CORP		05/09/2018	MIZUHO SECURITIES USA INC.		10,215,606	10,200,000	10,200,000	10,200,000						10,200,000		15,606	15,606	99,735	02/01/2019	1FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		05/02/2018	BANK OF AMERICA/MERRILL LYNCH		1,278,340	1,288,000	1,288,000	1,288,000						1,288,000		(9,660)	(9,660)	38,765	11/01/2025	3FE
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO		04/20/2018	Various		3,543,750	3,500,000	3,508,750	3,508,520		(1,660)		(1,660)		3,506,860		36,890	36,890	196,304	07/15/2022	4FE
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		05/17/2018	STIFEL CAPITAL MARKETS		2,197,475	2,165,000	2,165,000							2,165,000		32,475	32,475		01/31/2027	4Z
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F4		06/01/2018	Various		4,949,627	4,983,911	4,949,223	4,948,427		1,178		1,178		4,949,605		22	22	59,899	04/01/2022	3FE
91913Y-AV-2	VALERO ENERGY CORPORATION		05/18/2018	Various		3,513,741	3,500,000	3,496,920							3,496,920		16,821	16,821		06/01/2028	2FE
92210M-AU-8	VANTIV LLC FKA FIFTH NEW TLB4		06/22/2018	Various		4,985,217	5,000,000	8,879,533	3,894,768		830		830		4,985,211		6	6	53,243	08/09/2024	3FE
92210M-AX-2	VANTIV LLC FKA FIFTH THIRD 2018 B3		06/29/2018	SCHEDULED REDEMPTION		59,392	59,392	59,154			238		238		59,392					10/14/2023	3FE
92210M-AY-0	VANTIV LLC FKA FIFTH THIRD 2018 B4		06/29/2018	SCHEDULED REDEMPTION		12,500	12,500	12,463			37		37		12,500					08/09/2024	3FE
92210M-AT-1	VANTIV LLC NEW TERM B-3 LOAN		06/22/2018	EXCHANGE		806,154	809,397	806,141	806,921		(769)		(769)		806,152		2	2	8,619	10/14/2023	3FE
92329Y-AF-3	VENTR_14-17A CLO		04/16/2018	CALLED @ 100.000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				397,117	07/15/2026	1FE
91822N-AD-6	VF HOLDING CORP TLB-1		05/02/2018	Various		994,147	985,000	981,054	980,830		227		227		981,057		13,089	13,089	4,771	06/30/2023	4FE
92660F-AG-9	VIDEOTRON LTD	A	06/11/2018	Various		7,650,000	7,500,000	7,735,000	7,680,856		(9,909)		(9,909)		7,670,947		(20,947)	(20,947)	187,677	06/15/2024	3FE
92658T-AQ-1	VIDEOTRON LTEE	A	06/06/2018	Various		11,008,400	10,795,000	11,056,125	10,961,545		(14,368)		(14,368)		10,947,177		61,223	61,223	476,567	07/15/2022	3FE
G9368P-AY-0	VIRGIN MEDIA BRISTOL K FACILITY	D	06/29/2018	Various		3,001,399	3,000,000	2,992,916	2,992,560		387		387		2,992,947		8,452	8,452	33,445	01/15/2026	3FE
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	D	05/31/2018	Various		4,726,875	5,026,000	5,076,260	5,061,013		(2,511)		(2,511)		5,058,502		(331,627)	(331,627)	228,855	01/15/2026	3FE
92826C-AB-8	VISA INC		04/18/2018	THE ALLSTATE CORPORATION		35,044,642	35,500,000	35,469,825	35,481,780		1,783		1,783		35,483,563		(438,922)	(438,922)	269,011	12/14/2020	1FE
92826C-AJ-1	VISA INC		04/12/2018	WELLS FARGO		4,832,450	5,000,000	4,979,150	4,979,268		110		110		4,979,378		(146,928)	(146,928)	107,472	09/15/2047	1FE
87239P-AD-6	VISTRA OPS CO (TEX OPS) INITIAL TL		06/29/2018	SCHEDULED REDEMPTION		1,323	1,323	1,316	1,315		8		8		1,323				4	08/04/2023	3FE
87239P-AC-8	VISTRA OPS CO (TEX OPS) TLC		06/14/2018	Various		92,857	92,857	92,350	92,314		543		543		92,857				875	08/04/2023	3FE
92857W-BJ-8	VODAFONE GROUP PLC	D	05/24/2018	MITSUBISHI UFJ SECURITIES (USA)		6,969,690	7,000,000	6,932,030							6,932,030		37,660	37,660		05/30/2025	2FE
92857W-BK-5	VODAFONE GROUP PLC	D	05/24/2018	MORGAN STANLEY		2,605,527	2,624,000	2,589,914							2,589,914		15,613	15,613		05/30/2028	2FE
92857W-BL-3	VODAFONE GROUP PLC	D	05/31/2018	Various		8,177,514	8,217,000	8,061,206			26		26		8,061,232		116,282	116,282	2,361	05/30/2038	2FE
92857W-BM-1	VODAFONE GROUP PLC	D	05/24/2018	MORGAN STANLEY		5,969,640	5,949,000	5,901,884							5,901,884		67,756	67,756		05/30/2048	2FE
92857W-BN-9	VODAFONE GROUP PLC	D	05/25/2018	Various		8,526,520	8,500,000	8,500,000							8,500,000		26,520	26,520		01/16/2024	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
928670-AX-6	VOLKSWAGEN INTERNATIONAL FINANCE N	D	06/18/2018	GOLDMAN, SACHS & CO.		14,963,550	15,000,000	14,984,400	14,997,114		1,523		1,523		14,998,637		(35,087)	(35,087)	185,938	11/20/2018	2FE
929566-AJ-6	WABASH NATIONAL CORPORATION		05/17/2018	CANTOR FITZGERALD		3,456,375	3,545,000	3,589,313	3,571,588	15,655	(2,492)		13,163		3,584,751		(128,376)	(128,376)	112,998	10/01/2025	4FE
931142-DU-4	WAL-MART STORES INC		04/18/2018	THE ALLSTATE CORPORATION		19,512,660	20,000,000	19,998,400	19,998,458		88		88		19,998,545		(485,885)	(485,885)	232,389	12/15/2022	1FE
25468P-DQ-6	WALT DISNEY CO		04/12/2018	U.S. BANCORP		6,855,450	7,000,000	6,988,240	6,990,073		642		642		6,990,714		(135,264)	(135,264)	104,329	03/04/2022	1FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		156,666	291,459	165,731	197,354		(40,688)		(40,688)		156,666				3,421	07/25/2037	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		06/25/2018	SCHEDULED REDEMPTION		21,754	84,079	8,811	3,785		17,969		17,969		21,754				729	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		06/25/2018	SCHEDULED REDEMPTION		22,531	22,531	1,973	2,113		20,418		20,418		22,531				207	06/25/2046	1FM
93363D-AE-7	WAMU_06-AR9 RMBS		06/25/2018	SCHEDULED REDEMPTION		3,241	3,507	297	141	155	2,945		3,100		3,241				32	08/25/2046	6FM
93369K-AA-3	WAND MERGER CORP		06/29/2018	CANTOR FITZGERALD		1,297,600	1,280,000	1,280,000							1,280,000		17,600	17,600		07/15/2023	1Z
94107J-AA-1	WASTE PRO USA INC		04/13/2018	WELLS FARGO		1,730,000	1,730,000	1,730,000							1,730,000				20,087	02/15/2026	4FE
94973V-BH-9	WELLPOINT INC		06/18/2018	BANK OF AMERICA/MERRILL LYNCH		9,919,600	10,000,000	9,976,900	9,992,229		2,220		2,220		9,994,449		(74,849)	(74,849)	190,625	08/15/2019	2FE
92940T-AB-2	WELLS ENTERPRISES INC TLB		06/07/2018	Various		301,898	300,000	299,250			12		12		299,262		2,636	2,636	1,863	03/10/2025	4FE
94974B-FU-9	WELLS FARGO & COMPANY		06/19/2018	WELLS FARGO		13,830,361	13,900,000	13,870,532	13,891,984		2,868		2,868		13,894,852		(64,491)	(64,491)	196,096	04/22/2019	1FE
952355-AQ-8	WEST CORP		04/30/2018	CALLED @ 102.785		2,682,694	2,610,000	2,610,000	2,610,000						2,610,000				170,841	07/15/2021	4FE
68162R-AC-5	WEST CORPORATION TERM LOAN		06/29/2018	SCHEDULED REDEMPTION		13,228	13,228	13,106	13,099		129		129		13,228					10/10/2024	3FE
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		06/29/2018	SCHEDULED REDEMPTION		5,729	5,729	5,628			101		101		5,729				21	04/29/2023	2FE
95810D-AN-1	WESTERN DIGITAL CORPORATION TLB-3		05/15/2018	Various		2,251,148	2,291,526	2,250,762	2,255,727		(4,599)		(4,599)		2,251,128		20	20	11,625	04/29/2023	2FE
96208U-AM-3	WEX INC. TERM LOAN B-2		06/29/2018	SCHEDULED REDEMPTION		7,500	7,500	7,434	7,438		62		62		7,500				26	06/30/2023	3FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		133,022	151,916	111,096	109,762		23,260		23,260		133,022				2,601	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		06/01/2018	SCHEDULED REDEMPTION		40,567	40,598	32,111	32,621		7,946		7,946		40,567				728	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		06/01/2018	SCHEDULED REDEMPTION		50,070	54,789	47,690	48,569		1,501		1,501		50,070				1,540	08/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2018	SCHEDULED REDEMPTION		122,875	134,456	108,735	108,735		14,140		14,140		122,875				3,780	08/25/2037	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2018	SCHEDULED REDEMPTION		95,349	127,984	107,202	94,736		613		613		95,349				3,599	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		06/01/2018	SCHEDULED REDEMPTION		61,440	82,470	68,910	67,101		(5,660)		(5,660)		61,440				2,319	09/25/2037	1FM
963320-AQ-9	WHIRLPOOL CORP		06/18/2018	GOLDMAN, SACHS & CO.		6,980,960	7,000,000	6,984,180	6,996,149		1,538		1,538		6,997,686		(16,726)	(16,726)	134,867	03/01/2019	2FE
966387-AP-7	WHITING PETROLEUM CORP		04/25/2018	GOLDMAN, SACHS & CO.		468,050	460,000	441,600	442,747		884		884		443,631		24,419	24,419	16,451	04/01/2023	4FE
969457-BU-3	WILLIAMS COS INC		04/17/2018	BANK OF AMERICA/MERRILL LYNCH		3,941,790	4,012,000	3,874,088			3,582		3,582		3,877,670		64,120	64,120	38,760	01/15/2023	3FE
969457-BW-9	WILLIAMS COS INC		06/29/2018	BANK OF AMERICA/MERRILL LYNCH		4,201,385	4,193,000	4,199,685			(234)		(234)		4,199,451		1,934	1,934	91,470	06/24/2024	3FE
97246F-AF-3	WILSONART TRANCHE D TL		06/29/2018	SCHEDULED REDEMPTION		7,463	7,463	7,460	7,460		3		3		7,463				106	12/19/2023	4FE
88432C-AQ-9	WINDR_2014-1 CDO - CF - LOANS CDO		05/31/2018	CALLED @ 100.000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				359,663	04/18/2026	1FE
976656-CF-3	WISC ELEC POWER		06/15/2018	MATURED		5,000,000	5,000,000	5,040,850	5,011,550		(11,550)		(11,550)		5,000,000				42,500	06/15/2018	1FE
96042F-AF-1	WLAKE 18-2A D ABS		05/10/2018	JPMORGAN CHASE & CO.		5,008,984	5,000,000	4,999,453							4,999,453		9,531	9,531		01/16/2024	2
94945P-AA-3	WLKRG_17-A ABS		04/25/2018	Various		1,669,684	1,701,740	1,701,567	1,701,576		12		12		1,701,588		(31,904)	(31,904)	17,350	06/15/2033	1FE
982526-AU-9	WM WRIGLEY JR CO		06/18/2018	GOLDMAN, SACHS & CO.		24,984,500	25,000,000	25,156,875	25,026,459		(11,360)		(11,360)		24,993,599		(9,099)	(9,099)	398,333	10/21/2018	1FE
92933B-AM-6	WMG ACQUISITION CORP		05/31/2018	Various		3,142,000	3,200,000	3,249,500	3,245,163		(3,040)		(3,040)		3,242,123		(100,123)	(100,123)	85,299	11/01/2024	4FE
92929L-AR-9	WMG ACQUISITION TERM LOAN E		06/07/2018	EXCHANGE		6,757,901	6,787,601	6,757,795	6,755,768		2,120		2,120		6,757,887		14	14	54,743	11/01/2023	4FE
98162E-AD-9	WOART_17-A ABS		05/15/2018	WELLS FARGO		19,656,250	20,000,000	20,151,563	20,137,145		(19,344)		(19,344)		20,117,801		(461,551)	(461,551)	189,156	06/15/2023	1FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		06/29/2018	SCHEDULED REDEMPTION		4,413	4,413	4,368			44		44		4,413				25	01/17/2025	4FE
98212B-AE-3	WPX ENERGY INC		04/25/2018	GOLDMAN, SACHS & CO.		878,000	878,000	878,000	874,971	3,029			3,029		878,000				28,425	09/15/2024	4FE
98212B-AH-6	WPX ENERGY INC		05/11/2018	JPMORGAN CHASE & CO.		2,821,000	2,800,000	2,800,000							2,800,000		21,000	21,000		06/01/2026	4Z
98212E-AB-3	WRANGLER BUYER CORP TL		06/29/2018	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				10	09/20/2024	4FE
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB		06/08/2018	SCHEDULED REDEMPTION		67,252	67,252	67,118			134		134		67,252				1	10/27/2021	3FE
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		05/31/2018	Various		5,017,717	5,025,068	5,014,811	5,014,100		3,582		3,582		5,017,682		34	34	67,863	10/27/2021	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		06/10/2018	SCHEDULED REDEMPTION		47,865	47,865	47,865	47,865						47,865				1,325	02/10/2024	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,058,882,864	4,093,987,010	4,101,200,529	2,934,940,128	6,895,987	636,201		7,532,188		4,094,298,539	7,244	(37,286,351)	(37,279,107)	64,696,656	XXX	XXX
40052V-AF-1	GRUPO BIMBO SAB DE CV	D	04/16/2018	Various		7,616,550	7,600,000	7,600,000							7,600,000		16,550	16,550	413	12/31/2049	1AM
65473P-AC-9	NISOURCE INC		06/08/2018	WELLS FARGO		1,744,350	1,740,000	1,740,000							1,740,000		4,350	4,350	273	12/31/2049	3FE
4899999. Subtotal - Bonds - Hybrid Securities						9,360,900	9,340,000	9,340,000							9,340,000		20,900	20,900	686	XXX	XXX
464288-64-6	ISHARES 1-3 YEAR CREDIT BOND ETF		05/30/2018	GOLDMAN, SACHS & CO.	1,620,058.000	168,348,048		168,106,483							168,106,483		241,564	241,564	282,397		2
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		05/08/2018	BANK OF AMERICA/MERRILL LYNCH	1,811,966.000	207,813,245		212,176,639							212,176,639		(4,363,393)	(4,363,393)	1,542,194		2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	1,986,628.000	170,940,334		169,751,483							169,751,483		1,188,851	1,188,851	763,602		4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
8199999. Subtotal - Bonds - SVO Identified Funds						547,101,627		550,034,604							550,034,604		(2,932,978)	(2,932,978)	2,588,193	XXX	XXX
8399997. Total - Bonds - Part 4						7,237,822,701	6,681,384,374	7,328,066,406	3,579,622,845	6,909,980	(4,165,823)		2,744,157		7,292,408,443	7,244	(56,456,419)	(56,449,176)	88,976,314	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,237,822,701	6,681,384,374	7,328,066,406	3,579,622,845	6,909,980	(4,165,823)		2,744,157		7,292,408,443	7,244	(56,456,419)	(56,449,176)	88,976,314	XXX	XXX
S50767-05-2	HENKEL VORZUG	B	05/31/2018	JPMORGAN CHASE & CO.	1,298.000	160,044		172,977							172,977	(7,672)	(5,261)	(12,933)	2,107		P2U
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	05/31/2018	JPMORGAN CHASE & CO.	1,985.000	146,133		166,874							166,874	(7,319)	(13,423)	(20,742)	3,027		P3SU
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						306,177	XXX	339,851							339,851	(14,991)	(18,684)	(33,674)	5,134	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						306,177	XXX	339,851							339,851	(14,991)	(18,684)	(33,674)	5,134	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						306,177	XXX	339,851							339,851	(14,991)	(18,684)	(33,674)	5,134	XXX	XXX
88579Y-10-1	3M COMPANY		06/05/2018	Various	3,165.000	624,154		733,466	687,516	(1,170)			(1,170)		733,466		(109,312)	(109,312)	7,616		L
H0010V-10-1	ABB LTD-REG CMN STK	B	05/31/2018	Various	64,502.000	1,462,173		1,654,672	1,728,879	(61,090)			(61,090)	(13,117)	1,654,672	(1,936)	(190,564)	(192,499)	34,031		U
002824-10-0	ABBOTT LABS		06/28/2018	Various	140.000	8,545		8,099	514	(30)			(30)		8,099		447	447	4		L
00287Y-10-9	ABBVIE INC		06/28/2018	Various	755.000	74,309		69,576	10,348	(1,373)			(1,373)		69,576		4,733	4,733	686		L
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.	B	05/18/2018	Various	34,848.000	746,322		457,337	776,234	(228,396)			(228,396)	(90,500)	457,337	50,950	238,035	288,985	13,855		U
003654-10-0	ABIOMED INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	2,780		2,408							2,408		373	373			L
G1151C-10-1	ACCENTURE PLC		06/28/2018	Various	135.000	21,389		20,012	2,603	(500)			(500)		20,012		1,377	1,377	23		L
E0008Z-10-9	ACCIONA	B	06/04/2018	Various	30,229.000	2,303,807		2,459,972	2,469,783	7,569			7,569	(17,380)	2,459,972	(51,568)	(104,597)	(156,165)			U
00507V-10-9	ACTIVISION BLIZZARD INC		06/28/2018	Various	100.000	7,482		6,635							6,635		847	847			L
00724F-10-1	ADOBE SYS INC		06/28/2018	Various	5,571.000	1,395,851		518,247	962,068	(461,978)			(461,978)		518,247		877,605	877,605			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/28/2018	Various	35.000	4,754		4,165							4,165		589	589			L
00130H-10-5	AES CORP		06/28/2018	Various	955.000	12,561		10,077							10,077		2,484	2,484	134		L
00817Y-10-8	AETNA INC.		06/28/2018	Various	132.000	24,466		21,901	9,741	(1,361)			(1,361)		21,901		2,565	2,565	54		L
008252-10-8	AFFILIATED MANAGERS GR		06/15/2018	Various	449.000	75,585		78,156	33,866	(1,221)			(1,221)		78,156		(2,571)	(2,571)	112		L
001055-10-2	AFLAC INC.		06/28/2018	Various	484.000	21,184		21,869	790	(2)			(2)		21,869		(684)	(684)	92		L
001084-10-2	AGCO CORP.		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	480.000	30,880		31,015							31,015		(135)	(135)	137		L
00846U-10-1	AGILENT TECHNOLOGIES INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	88.000	5,930		5,785							5,785		145	145			L
009158-10-6	AIR PRODUCTS & CHEM		06/28/2018	Various	190.000	29,720		31,216	656	(10)			(10)		31,216		(1,496)	(1,496)	9		L
00971T-10-1	AKAMAI TECHNOLOGIES		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	73		72							72		1	1			L
012653-10-1	ALBEMARLE CORP		06/05/2018	CITIGROUP GLOBAL MARKETS	48.000	4,543		4,813							4,813		(270)	(270)			L
013872-10-6	ALCOA CORP		06/15/2018	Various	151.000	7,156		7,765							7,765		(609)	(609)			L
015271-10-9	ALEXANDRIA REAL ESTATE		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	58.000	7,528		7,225							7,225		303	303			L
015351-10-9	ALEXION PHARMACEUTICAL INC		06/28/2018	Various	113.000	13,738		12,618							12,618		1,119	1,119			L
016255-10-1	ALIGN TECHNOLOGY INC		06/28/2018	Various	9.000	3,108		2,249							2,249		859	859			L
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	05/31/2018	CREDIT SUISSE	33,726.000	1,407,097		1,553,687	1,483,294	(97,841)			(97,841)	(94,257)	1,553,687	37,470	(184,060)	(146,590)	2,047		U
017175-10-0	ALLEGHANY CORP.		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	4,606		4,597							4,597		8	8			L
G0177J-10-8	ALLERGAN PLC		06/28/2018	Various	1,800.000	273,713		226,098	270,561	(66,177)			(66,177)		226,098		47,615	47,615	2,409		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/28/2018	Various	18.000	4,175		3,630							3,630		544	544	9		L
D03080-11-2	ALLIANZ SE-REG COM STK	B	05/31/2018	Various	6,498.000	1,337,595		1,506,367	1,494,236	46,787			46,787	(34,656)	1,506,367	(7,256)	(161,516)	(168,772)	45,807		U
02005N-10-0	ALLY FINANCIAL INC		06/21/2018	Various	1,308.000	34,921		35,453							35,453		(531)	(531)			L
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	1.000	97		95							95		3	3			L
02079K-30-5	ALPHABET INC CLASS A		06/28/2018	Various	94.000	105,898		92,551	51,617	(5,272)			(5,272)		92,551		13,347	13,347			L
02079K-10-7	ALPHABET INC CLASS C		06/28/2018	Various	61.000	67,683		61,721	13,603	(1,089)			(1,089)		61,721		5,962	5,962			L
02209S-10-3	ALTRIA GROUP INC.		06/28/2018	Various	55,851.000	3,113,220		3,565,909	3,925,122	(409,056)			(409,056)		3,565,909		(452,689)	(452,689)	74,779		L
023135-10-6	AMAZON COM INC		06/28/2018	Various	110.000	180,035		143,854	56,135	(9,990)			(9,990)		143,854		36,180	36,180			L
023608-10-2	AMEREN CORP		05/01/2018	Various	47.000	2,691		2,569	2,773	(203)			(203)		2,569		122	122	22		L
02376R-10-2	AMERICAN AIRLINES GROUP INC		06/28/2018	Various	109.000	4,313		4,853	1,509	(139)			(139)		4,853		(541)	(541)	3		L
025537-10-1	AMERICAN ELEC PWR INC		06/28/2018	Various	993.000	67,878		67,538	51,352	(3,173)			(3,173)		67,538		340	340	504		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
025816-10-9	AMERICAN EXPRESS CO		06/28/2018	Various	1,162.000	114,571		110,048	58,196	(4,618)			(4,618)		110,048		4,523	4,523	455		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		04/03/2018	GOLDMAN, SACHS & CO.	4.000	445		407	434	(27)			(27)		407		39	39	1		L
026874-78-4	AMERICAN INTL GROUP INC		06/28/2018	Various	19,144.000	1,011,058		1,065,525	1,110,810	(72,200)			(72,200)		1,065,525		(54,467)	(54,467)	5,998		L
03027X-10-0	AMERICAN TOWER CORP		06/15/2018	Various	1,888.000	259,769		260,059	61,919	(4,186)			(4,186)		260,059		(290)	(290)	1,613		L
030420-10-3	AMERICAN WATER WORKS CO INC		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	150.000	12,355		12,394							12,394		(39)	(39)			L
03076C-10-6	AMERIPRISE FINL INC		06/28/2018	Various	93.000	12,942		13,081	3,220	(440)			(440)		13,081		(139)	(139)	55		L
03073E-10-5	AMERISOURCEBERGEN CORP		06/05/2018	CITIGROUP GLOBAL MARKETS	70.000	5,966		6,130							6,130		(164)	(164)	17		L
031100-10-0	AMETEK INC		06/01/2018	Various	116.000	8,499		7,995	2,102	(179)			(179)		7,995		504	504	4		L
031162-10-0	AMGEN INC		06/28/2018	Various	651.000	112,716		110,009	13,912						110,009		2,708	2,708	317		L
00344G-10-1	AMP LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	120,773.000	356,269		471,369	490,261	31,670			31,670	(50,561)	471,369	37,666	(152,767)	(115,101)	13,429		U
032095-10-1	AMPHENOL CORP.		06/28/2018	Various	394.000	33,607		33,544							33,544		62	62			L
032511-10-7	ANADARKO PETE CORP		06/28/2018	Various	290.000	20,831		15,681	10,835	(1,000)			(1,000)		15,681		5,150	5,150	100		L
032654-10-5	ANALOG DEVICES INC		06/28/2018	Various	156.000	15,201		14,153							14,153		1,048	1,048	73		L
03349M-10-5	ANDEAVOR		06/15/2018	Various	134.000	17,051		13,545	9,719	(1,718)			(1,718)		13,545		3,506	3,506	76		L
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	05/31/2018	JPMORGAN CHASE & CO.	7,653.000	716,490		797,241	855,839	41,148			41,148	(99,746)	797,241	79,998	(160,750)	(80,751)	12,806		U
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	382.000	4,001		3,996							3,996		6	6			L
03662Q-10-5	ANSYS INC		06/06/2018	Various	45.000	7,500		7,315	590	(107)			(107)		7,315		185	185			L
036752-10-3	ANTHEM INC		06/28/2018	Various	111.000	25,505		25,741	450	(74)			(74)		25,741		(236)	(236)	2		L
G0408V-10-2	AON PLC		06/28/2018	Various	172.000	24,039		23,960							23,960		79	79	35		L
037411-10-5	APACHE CORP		06/05/2018	CITIGROUP GLOBAL MARKETS	180.000	7,064		7,417							7,417		(353)	(353)			L
03755L-10-4	APERGY CORP		06/01/2018	Various	240.500	9,959		8,630							8,630		1,330	1,330			L
037833-10-0	APPLE INC.		06/28/2018	Various	1,859.000	328,427		297,727	90,707	(13,432)			(13,432)		297,727		30,700	30,700	1,259		L
038222-10-5	APPLIED MATERIALS INC		06/28/2018	Various	428.000	21,459		22,098	869	(167)			(167)		22,098		(639)	(639)	61		L
G6095L-10-9	APTIV PLC		06/28/2018	Various	136.000	12,425		11,498							11,498		927	927	48		L
03852U-10-6	ARAMARK		06/28/2018	Various	233.000	8,756		9,113							9,113		(357)	(357)			L
G0450A-10-5	ARCH CAPITAL GROUP		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	189.000	15,161		15,287							15,287		(126)	(126)			L
039483-10-2	ARCHER DANIELS MIDLAND CO		06/28/2018	Various	601.000	27,816		26,633							26,633		1,183	1,183	82		L
03965L-10-0	ARCONIC INC INC		05/31/2018	BARCLAYS	55,582.000	980,871		1,269,421	1,514,610	(245,188)			(245,188)		1,269,421		(288,551)	(288,551)	6,670		L
040413-10-6	ARISTA NETWORKS INC		06/15/2018	Various	32.000	8,572		8,585							8,585		(13)	(13)			L
363576-10-9	ARTHUR J GALLAGHER & CO		05/01/2018	Various	14.000	968		957							957		11	11			L
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	B	05/31/2018	Various	30,282.000	514,213		369,576	552,712	(120,817)			(120,817)	(62,320)	369,576	35,348	109,289	144,637	25,607		U
00206R-10-2	AT&T INC		06/28/2018	Various	307,674.560	9,943,158		10,727,555	6,326,437	(854,067)			(854,067)		10,727,555		(784,397)	(784,397)	234,432		L
G0684D-10-7	ATHENE HOLDING LTD		06/28/2018	Various	166.000	7,276		7,516							7,516		(240)	(240)			L
SBD97B-N2-3	ATLAS COPCO A	B	06/13/2018	DISTRIBUTION	0.000	464,752		464,752							464,752						U
W10020-11-8	ATLAS COPCO A ORD	B	05/09/2018	EXCHANGE	71,062.000	1,818,468		1,842,364	3,074,218	(1,095,845)			(1,095,845)	(136,010)	1,842,364	(23,896)		(23,896)	39,010		U
W1R924-18-7	ATLAS COPCO A REDEMPTION SHARES	B	06/11/2018	DIRECT	71,062.000	45,978		65,284							65,284	398	(19,705)	(19,307)			U
049560-10-5	ATMOS ENERGY CORP.		05/01/2018	Various	30.000	2,542		2,516	2,491	(58)			(58)		2,516		26	26	15		L
SB07VZ-99-2	ATRESMEDIA CORPORACION DE MEDIOS D	B	05/31/2018	CREDIT SUISSE	25,195.000	226,526		289,898	263,211	28,539			28,539	(1,852)	289,898	(6,090)	(57,282)	(63,372)	799		U
052769-10-6	AUTODESK INCORPORATED		06/28/2018	Various	128.000	16,413		14,369							14,369		2,044	2,044			L
052800-10-9	AUTOLIV INV		06/01/2018	Various	31.000	4,628		4,312							4,312		316	316	10		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/28/2018	Various	103.000	13,849		12,492							12,492		1,357	1,357			L
05329W-10-2	AUTONATION INC DEL		06/28/2018	Various	195.000	9,497		9,033							9,033		464	464			L
053332-10-2	AUTOZONE INC		06/28/2018	Various	15.000	10,114		9,668							9,668		446	446			L
053484-10-1	AVALONBAY CMNTYS INC		06/28/2018	Various	2,145.000	355,260		346,166	349,327	(30,575)			(30,575)		346,166		9,094	9,094	5,670		L
F06106-10-2	AXA	B	05/31/2018	CREDIT SUISSE	111,025.000	2,762,742		3,343,703	3,297,641	82,144			82,144	(36,082)	3,343,703	(57,196)	(523,765)	(580,961)	116,672		U
T0783G-10-6	AZIMUT HOLDING SPA	B	05/31/2018	Various	92,179.060	1,585,572		1,754,159	1,767,696	(1,099)			(1,099)	(12,440)	1,754,159	(36,253)	(132,334)	(168,587)	91,703		U
05722G-10-0	BAKER HUGHES A GE COMPANY CLASS A		06/05/2018	CITIGROUP GLOBAL MARKETS	155.000	5,286		5,587							5,587		(301)	(301)	24		L
058498-10-6	BALL CORP COM		06/28/2018	Various	698.000	25,410		26,352							26,352		(942)	(942)	19		L
060505-10-4	BANK AMER CORP COM		06/28/2018	Various	1,877.000	53,808		55,229	8,590	(413)			(413)		55,229		(1,421)	(1,421)	208		L
064058-10-0	BANK NEW YORK MELLON CORP		06/28/2018	Various	1,579.000	86,086		82,903							82,903		3,183	3,183	268		L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	05/31/2018	CREDIT SUISSE	65,895.000	3,973,034		3,920,744	4,266,254	(379,644)			(379,644)	34,135	3,920,744	(122,373)	174,663	52,290	71,559		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
064057-10-2	BANK OF NEW YORK CO., INC.		04/30/2018	CANCELLED TRADE	0.000	1,374											1,374	1,374			L
G08036-12-4	BARCLAYS ORD GBP0.25	B	05/31/2018	JPMORGAN CHASE & CO.	296,348.000	777,630		869,003							869,003	(30,106)	(61,267)	(91,373)	6,891		U
071813-10-9	BAXTER INTL INC		06/28/2018	Various	97.000	6,970		6,371	2,650	(161)			(161)		6,371		599	599	13		L
07272M-10-7	BAYCOM CORP		06/01/2018	Various	39,547.000	940,553		870,034							870,034		70,519	70,519			L
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	4,924.000	490,648		520,735							520,735	(22,716)	(7,370)	(30,087)	17,073		U
054937-10-7	BB+T CORP		06/05/2018	Various	242.000	12,901		13,266	348	(1)			(1)		13,266		(365)	(365)	40		L
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	05/31/2018	JPMORGAN CHASE & CO.	39,720.000	270,672		216,121	339,212	(97,879)			(97,879)	(25,212)	216,121	10,840	43,711	54,551	6,254		U
SB188T-H2-5	BCE INC COM NPV	B	05/31/2018	CREDIT SUISSE	14,553.000	605,714		601,431	701,313	(108,871)			(108,871)	8,989	601,431	(20,241)	24,524	4,283	14,581		U
075887-10-9	BECTON DICKINSON		06/28/2018	Various	268.000	62,756		58,897							58,897		3,859	3,859	187		L
084423-10-2	BERKLEY W R CORP COM		04/03/2018	GOLDMAN, SACHS & CO.	459.000	33,362		33,317							33,317		45	45	64		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/05/2018	CITIGROUP GLOBAL MARKETS	362.000	69,082		71,881	1,189	(158)			(158)		71,881		(2,799)	(2,799)			L
086516-10-1	BEST BUY CO INC		06/05/2018	Various	100.000	7,183		7,684							7,684		(501)	(501)			L
09062X-10-3	BIOGEN INC		06/28/2018	Various	7,173.000	2,102,499		2,077,322	2,209,283	(197,105)			(197,105)		2,077,322		25,177	25,177			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	139.000	13,023		12,366							12,366		657	657			L
09247X-10-1	BLACKROCK INC		06/28/2018	Various	28.000	14,252		14,700							14,700		(449)	(449)	78		L
09609G-10-0	BLUEBIRD BIO INC		05/16/2018	Various	7.000	1,241		1,272							1,272		(32)	(32)			L
F10580-23-8	BNP PARIBAS S.A.	B	05/31/2018	JPMORGAN CHASE & CO.	39,163.000	2,425,151		2,963,702	2,927,427	68,892			68,892	(32,616)	2,963,702	(49,614)	(488,937)	(538,551)	96,559		U
097023-10-5	BOEING CO		06/28/2018	Various	119.000	40,056		36,001	10,912	(2,366)			(2,366)		36,001		4,055	4,055	260		L
09857L-10-8	BOOKING HOLDINGS INC		06/28/2018	Various	8.000	16,179		16,650							16,650		(471)	(471)			L
099724-10-6	BORG WARNER INC.		06/28/2018	Various	845.000	41,656		41,167							41,167		488	488			L
101121-10-1	BOSTON PPTYS INC		06/28/2018	Various	12,856.000	1,565,438		1,501,822	1,646,050	(168,177)			(168,177)		1,501,822		63,616	63,616	20,254		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		06/28/2018	Various	208.000	6,690		6,007							6,007		683	683			L
10482B-10-1	BRAEMAR HOTELS RESORTS INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	942.000	9,801		9,797							9,797		4	4			L
Q6634U-10-6	BRAMBLES	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	94,404.000	644,794		706,217							706,217	(20,482)	(40,941)	(61,423)	10,621		U
J04578-12-6	BRIDGESTONE	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	29,300.000	1,176,766		1,334,020	1,362,391	(37,442)			(37,442)	9,070	1,334,020	40,029	(197,283)	(157,254)	20,081		U
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		05/31/2018	BARCLAYS	1,046.000	49,274		56,918	61,337	(4,420)			(4,420)		56,918		(7,644)	(7,644)			L
110122-10-8	BRISTOL MYERS SQUIBB CO		06/05/2018	Various	58,293.000	3,067,650		3,281,502	1,948,827	(409,403)			(409,403)		3,281,502		(213,851)	(213,851)	35,836		L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	05/31/2018	Various	123,165.000	6,339,614		7,364,064	6,122,119	(444,237)			(444,237)	(261,155)	7,364,064	75,885	(1,100,335)	(1,024,450)	136,659		U
11135F-10-1	BROADCOM INC		06/28/2018	Various	706.000	177,092		172,963							172,963		4,130	4,130	124		L
Y09827-10-9	BROADCOM LTD	D	04/05/2018	EXCHANGE	15,584.000	2,835,523		2,835,309	3,996,336	(1,167,626)			(1,167,626)		2,835,309		214	214	27,272		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/01/2018	Various	82.000	8,982		7,560	3,623	(566)			(566)		7,560		1,421	1,421	29		L
115637-20-9	BROWN FORM AN CORP CLASS B		06/15/2018	Various	372.000	20,152		20,669							20,669		(517)	(517)			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	05/31/2018	JPMORGAN CHASE & CO.	548,674.000	1,495,660		1,811,897							1,811,897	(62,780)	(253,458)	(316,237)			U
G16962-10-5	BUNGE LTD		06/28/2018	Various	546.000	40,067		39,984							39,984		84	84	24		L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/28/2018	Various	81.000	6,831		6,844							6,844		(13)	(13)	32		L
12673P-10-5	CA INC		06/28/2018	Various	251.000	8,936		8,959							8,959		(23)	(23)	4		L
127097-10-3	CABOT OIL + GAS CORP COM		06/05/2018	CITIGROUP GLOBAL MARKETS	206.000	4,648		4,727							4,727		(79)	(79)	12		L
127387-10-8	CADENCE DESIGN SYSTEMS INC		04/03/2018	GOLDMAN, SACHS & CO.	880.000	31,948		29,976	33,791	(6,269)			(6,269)		29,976		1,971	1,971			L
133131-10-2	CAMDEN PROP		06/01/2018	Various	31.000	2,633		2,567	736	(52)			(52)		2,567		65	65	30		L
14040H-10-5	CAPITAL ONE FINL CORP		06/28/2018	Various	269.000	25,075		24,836							24,836		239	239	55		L
14149Y-10-8	CARDINAL HEALTH INC		06/28/2018	Various	209.000	11,082		11,795							11,795		(713)	(713)			L
143130-10-2	CARMAX INC		06/28/2018	Various	90.000	6,728		5,801							5,801		927	927			L
143658-30-0	CARNIVAL CORP		06/28/2018	Various	374.000	21,997		23,399							23,399		(1,402)	(1,402)	108		L
149123-10-1	CATERPILLAR INC		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	93.000	13,951		14,366							14,366		(415)	(415)			L
12503M-10-8	CBOE GLOBAL MARKETS INC		04/03/2018	GOLDMAN, SACHS & CO.	4.000	444		372	498	(126)			(126)		372		72	72	1		L
12504L-10-9	CBRE GROUP INC		06/28/2018	Various	215.000	10,168		9,956	693	(65)			(65)		9,956		212	212			L
124857-20-2	CBS CORP C LASS B		06/05/2018	Various	40,594.000	2,044,604		2,145,651	2,386,491	(248,419)			(248,419)		2,145,651		(101,047)	(101,047)	14,562		L
12514G-10-8	CDW CORP/DE		06/01/2018	Various	269.000	21,701		18,443	8,061	(370)			(370)		18,443		3,258	3,258	110		L
151020-10-4	CELGENE CORP.		06/28/2018	Various	245.000	19,101		19,653							19,653		(552)	(552)			L
15135B-10-1	CENTENE CORP		06/28/2018	Various	100.000	11,776		10,741	2,320	(97)			(97)		10,741		1,035	1,035			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
15189T-10-7	CENTERPOINT ENERGY INC		06/01/2018	Various	1,335.000	34,297		36,407	35,677	(1,048)			(1,048)		36,407		(2,109)	(2,109)	710		L
156700-10-6	CENTURYLINK INC		06/28/2018	Various	318.000	5,947		5,652							5,652		295	295	71		L
156782-10-4	CERNER CORP		05/16/2018	Various	700.000	41,208		39,825							39,825		1,383	1,383			L
125269-10-0	CF INDUSTRIES HOLDINGS		06/01/2018	Various	41.000	1,634		1,516							1,516		118	118	8		L
808513-10-5	CHARLES SCHWAB		06/28/2018	Various	441.000	24,378		25,508							25,508		(1,130)	(1,130)	30		L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/05/2018	Various	4,798.000	1,252,823		1,304,449	1,529,290	(299,373)			(299,373)		1,304,449		(51,626)	(51,626)			L
163851-10-8	CHEMOURS ORD		06/05/2018	Various	51.000	2,547		2,591							2,591		(44)	(44)	6		L
166764-10-0	CHEVRON CORP		06/28/2018	Various	376.000	47,094		46,646	1,127	(188)			(188)		46,646		448	448	330		L
169656-10-5	CHIPOTLE MEXICAN GRILL		06/28/2018	Various	6.000	2,665		2,528							2,528		137	137			L
H1467J-10-4	CHUBB LTD		06/28/2018	Various	2,316.000	304,882		337,892	234,977	6,450			6,450		337,892		(33,010)	(33,010)	2,623		L
171340-10-2	CHURCH & DWIGHT CO.		06/28/2018	Various	273.000	14,266		12,725							12,725		1,542	1,542			L
125509-10-9	CIGNA CORP		06/28/2018	Various	109.000	18,634		18,466	3,046	(443)			(443)		18,466		168	168	1		L
171798-10-1	CIMAREX ENERGY CO		06/05/2018	Various	400.000	36,138		37,661							37,661		(1,523)	(1,523)	32		L
172062-10-1	CINCINNATI FINL CORP		06/01/2018	Various	7,947.000	551,667		574,626	559,801	(20,337)			(20,337)		574,626		(22,959)	(22,959)	7,935		L
G219AH-10-0	CINEWORLD GROUP PLC	B	05/31/2018	Various	196,804.000	667,651		1,465,221	1,600,022	(135,867)			(135,867)	1,065	1,465,221	(24,896)	(772,674)	(797,570)			U
172908-10-5	CINTAS COR P COM		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	28.000	4,921		4,768							4,768		152	152			L
17275R-10-2	CISCO SYS INC		06/28/2018	Various	2,227.000	96,343		98,395	8,043	(897)			(897)		98,395		(2,052)	(2,052)	124		L
125581-80-1	CIT GROUP INC		06/28/2018	Various	193.000	9,916		9,840							9,840		77	77	34		L
172967-42-4	CITIGROUP INC		06/28/2018	Various	21,485.000	1,433,092		1,616,726	1,532,697	21,183			21,183		1,616,726		(183,633)	(183,633)	13,206		L
174610-10-5	CITIZENS FINANCIAL GROUP		06/15/2018	Various	2,332.000	97,180		96,684							96,684		496	496	29		L
177376-10-0	CITRIX SYS INC		06/28/2018	BANK OF AMERICA/MERRILL LYNCH	113.000	11,918		11,770							11,770		148	148			L
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	36,000.000	405,812		438,591	451,767	(16,708)			(16,708)	3,532	438,591	(4,892)	(27,887)	(32,779)	9,500		U
189054-10-9	CLOROX CO		06/05/2018	Various	4,871.000	589,464		607,276	687,625	(109,915)			(109,915)		607,276		(17,812)	(17,812)	8,214		L
12572Q-10-5	CME GROUP INC.		06/28/2018	Various	87.000	14,448		13,981							13,981		467	467	57		L
125896-10-0	CMS ENERGY CORP		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	333.000	14,677		14,785							14,785		(108)	(108)			L
191216-10-0	COCA COLA CO.		06/28/2018	Various	126,443.000	5,436,892		5,576,879	5,772,392	(221,756)			(221,756)		5,576,879		(139,987)	(139,987)	49,068		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/28/2018	Various	229.000	17,987		16,995	639	(2)			(2)		16,995		992	992	49		L
194162-10-3	COLGATE PALMOLIVE CO		06/05/2018	Various	39,351.000	2,489,111		2,698,575	2,874,871	(260,177)			(260,177)		2,698,575		(209,464)	(209,464)	31,244		L
20030N-10-1	COMCAST CORP NEW CL A		06/05/2018	Various	50,034.000	1,559,787		1,870,872	1,953,999	(122,460)			(122,460)		1,870,872		(311,085)	(311,085)	16,954		L
200340-10-7	COMERICA INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	52.000	4,890		4,918							4,918		(28)	(28)			L
200525-10-3	COMMERCE BANCSHARES, INC.		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	136.000	8,748		8,639							8,639		109	109			L
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	49,385.000	2,588,638		2,881,228	1,403,297	(21,080)			(21,080)	(111,370)	2,881,228	17,616	(310,206)	(292,590)	34,251		U
205887-10-2	CONAGRA BRANDS INC		06/28/2018	Various	620.000	22,624		23,277							23,277		(653)	(653)			L
20605P-10-1	CONCHO RESOURCES INC		06/28/2018	Various	100.000	14,575		14,228	3,155	(209)			(209)		14,228		348	348			L
20825C-10-4	CONOCOPHILLIPS		06/05/2018	CITIGROUP GLOBAL MARKETS	296.000	19,996		20,357							20,357		(361)	(361)	44		L
209115-10-4	CONSOLIDATED EDISON INC		06/28/2018	Various	466.000	35,818		35,246	1,869	(94)			(94)		35,246		573	573	117		L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		06/28/2018	Various	491.000	110,098		110,614							110,614		(516)	(516)	289		L
D16212-14-0	CONTINENTAL AG	B	05/31/2018	CREDIT SUISSE	1,448.000	366,825		386,309	391,308	(2,244)			(2,244)	(2,754)	386,309	(8,116)	(11,369)	(19,485)	5,734		U
219350-10-5	CORNING IN C COM		06/28/2018	Various	2,188.000	59,979		60,668	45,778	(2,990)			(2,990)		60,668		(690)	(690)	321		L
22160N-10-9	COSTAR GROUP INC		06/28/2018	Various	115.000	41,350		40,145							40,145		1,206	1,206			L
22160K-10-5	COSTCO WHS L CORP NEW COM		06/28/2018	Various	196.000	40,891		36,078	12,098	(1,669)			(1,669)		36,078		4,813	4,813	103		L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	05/31/2018	CREDIT SUISSE	95,521.000	1,308,571		1,612,176	1,582,882	40,433			40,433	(11,139)	1,612,176	(33,870)	(269,735)	(303,605)	49,387		U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	05/31/2018	Various	15,895.000	253,717		299,727							299,727	(11,811)	(34,200)	(46,010)			U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		06/05/2018	Various	2,728.000	283,097		298,300							298,300		(15,203)	(15,203)	2,420		L
126408-10-3	CSX CORP		06/28/2018	Various	119.000	7,624		7,080							7,080		544	544	26		L
229899-10-9	CULLEN FROST BANKERS, INC.		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	30.000	3,480		3,434							3,434		46	46			L
231021-10-6	CUMMINS IN C COM		06/05/2018	Various	812.000	115,701		134,694	130,184	(6,810)			(6,810)		134,694		(18,993)	(18,993)	1,645		L
126650-10-0	CVS HEALTH CORPORATION		06/05/2018	Various	61,216.000	3,879,805		4,139,583							4,139,583		(259,778)	(259,778)	30,383		L
23331A-10-9	D R HORTON INC COM		06/28/2018	Various	1,263.000	53,164		54,627							54,627		(1,462)	(1,462)	96		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
D1668R-12-3	DAIMLERCHRYSLER	B	05/31/2018	Various	42,175.000	3,035,953		3,277,868	3,585,578	(441,701)			(441,701)	133,991	3,277,868	(194,565)	(47,350)	(241,915)	156,581		U
J11718-11-1	DAIWA SECURITIES	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	44,000.000	255,742		281,484	163,155	11,481			11,481	(14,068)	281,484	19,470	(45,212)	(25,742)	5,417		U
235851-10-2	DANAHER CO RP COM		06/28/2018	Various	149.000	14,868		14,652	1,764	(182)			(182)		14,652		216	216	6		L
K22272-11-4	DANSKE BANK	B	05/31/2018	Various	32,882.000	1,089,910		1,230,632	1,281,255	(42,145)			(42,145)	(8,478)	1,230,632	(26,025)	(114,697)	(140,722)	39,546		U
237194-10-5	DARDEN RESTAURANTS INC		06/28/2018	Various	111.000	11,509		9,769	192	(34)			(34)		9,769		1,740	1,740	18		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		06/28/2018	Various	186.000	12,884		12,150							12,150		734	734			L
025408-68-3	DEBENHAMS PLC	B	05/31/2018	CREDIT SUISSE	779,465.000	222,918		412,994	366,411	46,681			46,681	(98)	412,994	(6,641)	(183,436)	(190,077)	25,903		U
244199-10-5	DEERE & CO.		06/28/2018	Various	28.000	3,922		3,789							3,789		132	132			L
M27635-10-7	DELEK GROUP LTD.	B	06/04/2018	Various	3,645.000	551,556		580,471	591,217	(6,990)			(6,990)	(3,757)	580,471	(11,810)	(17,105)	(28,915)	7,668		U
24703L-10-3	DELL TECHNOLOGIES CLASS V INC		06/28/2018	Various	47.000	4,006		3,387							3,387		619	619			L
247361-70-2	DELTA AIR LINES, INC.		06/28/2018	Various	779.000	41,572		42,177	6,160	(624)			(624)		42,177		(605)	(605)	247		L
24906P-10-9	DENTSPLY SIRONA INC		06/05/2018	CITIGROUP GLOBAL MARKETS	125.000	5,286		5,825							5,825		(539)	(539)			L
D57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	05/31/2018	Various	60,478.000	646,318		963,153	450,471	(26,290)			(26,290)	(52,258)	963,153	10,897	(327,732)	(316,835)	6,238		U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	05/31/2018	CREDIT SUISSE	28,937.000	446,391		438,656	514,090	(144,198)			(144,198)	68,764	438,656	(62,546)	70,281	7,735	22,145		U
25179M-10-3	DEVON ENERGY CORP.		06/28/2018	Various	99.000	4,293		3,637							3,637		656	656	8		L
252131-10-7	DEXCOM INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	14.000	1,198		1,025							1,025		174	174			L
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	05/31/2018	CREDIT SUISSE	22.000	481		558	686	(116)			(116)	(12)	558	(6)	(71)	(77)			U
25278X-10-9	DIAMONDBACK ENERGY INC		06/28/2018	Various	66.000	8,544		8,095							8,095		449	449	3		L
253868-10-3	DIGITAL REALTY TRUST INC		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	41.000	4,355		4,455							4,455		(99)	(99)	41		L
254709-10-8	DISCOVER FINL SVCS		06/28/2018	Various	191.000	13,843		13,526	7,538	(1,020)			(1,020)		13,526		317	317	83		L
254687-10-6	DISNEY WALT CO		06/28/2018	Various	1,120.000	111,976		115,380	62,463	(1,854)			(1,854)		115,380		(3,404)	(3,404)	488		L
256677-10-5	DOLLAR GENERAL CORP		06/05/2018	Various	109.000	10,300		10,266	465	(59)			(59)		10,266		34	34	2		L
256746-10-8	DOLLAR TREE INC		06/28/2018	Various	126.000	10,518		11,686							11,686		(1,167)	(1,167)			L
25746U-10-9	DOMINION ENERGY INC		06/05/2018	Various	15,774.000	1,012,137		1,064,894	1,255,133	(209,036)			(209,036)		1,064,894		(52,758)	(52,758)	26,043		L
25754A-20-1	DOMINIOS PIZZA INC		06/28/2018	Various	16.000	4,504		4,003							4,003		501	501	9		L
260003-10-8	DOVER CORP COM		06/28/2018	Various	165.000	19,952		20,223							20,223		(270)	(270)	78		L
26078J-10-0	DOWDUPONT INC		06/28/2018	Various	33,746.000	2,165,956		2,423,011	2,348,978	23,752			23,752		2,423,011		(257,055)	(257,055)	25,348		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		06/28/2018	Various	53.000	6,358		6,332							6,332		26	26			L
233331-10-7	DTE ENERGY CO		06/28/2018	Various	370.000	38,424		37,611							37,611		813	813	16		L
26441C-20-4	DUKE ENERGY HLDG CORP		06/05/2018	Various	9,269.000	714,485		626,972	749,000	(150,680)			(150,680)		626,972		87,513	87,513	16,036		L
264411-50-5	DUKE REALTY CORPORATION		06/28/2018	Various	362.000	10,483		10,122							10,122		362	362			L
23355L-10-6	DXC TECHNOLOGY COMPANY		06/28/2018	Various	548.000	236,449		235,849							235,849		600	600	4		L
269246-40-1	E TRADE FINANCIAL CORP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	60.000	3,729		3,641							3,641		88	88			L
27579R-10-4	EAST WEST BANCORP INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	69.000	4,679		4,597							4,597		82	82			L
277432-10-0	EASTMAN CH EM CO COM		06/05/2018	Various	124.000	13,140		12,762	1,945	(189)			(189)		12,762		378	378	24		L
G29183-10-3	EATON CORP PLC		06/28/2018	Various	224.000	16,888		16,916							16,916		(28)	(28)	65		L
278265-10-3	EATON VANCE CORP		04/03/2018	GOLDMAN, SACHS & CO.	588.000	32,325		32,565	30,845	(492)			(492)		32,565		(240)	(240)	170		L
278642-10-3	EBAY INC		06/28/2018	Various	364.000	13,289		13,543	6,869	(225)			(225)		13,543		(254)	(254)			L
278865-10-0	ECOLAB INC		06/28/2018	Various	155.000	22,039		22,676							22,676		(637)	(637)			L
281020-10-7	EDISON INTL		06/28/2018	Various	7,174.000	446,220		414,940	438,063	(37,954)			(37,954)		414,940		31,280	31,280	8,475		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/28/2018	Various	40.000	5,897		5,165							5,165		731	731			L
285512-10-9	ELECTRONIC ARTS INC		06/28/2018	Various	166.000	22,602		18,916							18,916		3,686	3,686			L
532457-10-8	ELI LILLY & CO		06/28/2018	Various	270.000	22,988		21,714							21,714		1,274	1,274	152		L
291011-10-4	EMERSON ELEC CO		06/28/2018	Various	309.000	21,266		21,674							21,674		(408)	(408)	85		L
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	136,107.000	747,052		596,287	838,434	(353,767)			(353,767)	111,620	596,287	(84,734)	235,500	150,765	15,041		U
29364G-10-3	ENTERGY CORP		06/15/2018	Various	14,336.000	1,159,419		1,081,268	1,154,273	(84,793)			(84,793)		1,081,268		78,152	78,152	25,221		L
26875P-10-1	EOG RESOUR CES INC COM		06/28/2018	Various	126.000	15,338		14,389							14,389		949	949	4		L
26884L-10-9	EQT CORPORATION		06/28/2018	Various	825.000	41,639		39,308							39,308		2,331	2,331	2		L
294429-10-5	EQUIFAX IN C COM		06/28/2018	Various	34.000	4,225		3,834							3,834		391	391	13		L
29444U-70-0	EQUINIX REIT INC		06/28/2018	Various	1,056.000	419,296		414,539							414,539		4,757	4,757	2,351		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	71.000	6,398		6,330							6,330		68	68			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/28/2018	Various	886.000	55,162		54,624	43,364						54,624		538	538	719		L
S52898-37-6	ERSTE GROUP BANK	B	05/29/2018	DISTRIBUTION	0.000	100,877		103,089							103,089	(2,212)		(2,212)			U
297178-10-5	ESSEX PROPERTY		06/15/2018	Various	75.000	17,425		18,125							18,125		(700)	(700)			L
518439-10-4	ESTEE LAUDER COS.		06/28/2018	Various	94.000	13,735		13,234							13,234		502	502	23		L
G3223R-10-8	EVEREST RE GROUP LTD		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	172.000	38,879		39,855							39,855		(976)	(976)	182		L
30040W-10-8	EVERSOURCE ENERGY		06/28/2018	Various	1,147.000	67,404		65,560							65,560		1,844	1,844	527		L
30161N-10-1	EXELON CORP COM		06/28/2018	Various	463.000	19,185		18,469							18,469		715	715	139		L
30212P-30-3	EXPEDIA IN C DEL COM		06/28/2018	Various	60.000	7,268		6,897							6,897		371	371	16		L
302130-10-9	EXPEDITORS INTL WA INC COM		05/01/2018	Various	529.000	33,889		33,486							33,486		404	404			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		06/28/2018	Various	173.000	13,260		12,454							12,454		806	806			L
30225T-10-2	EXTRA SPACE STORAGE INC		06/28/2018	Various	121.000	12,149		11,155							11,155		994	994	104		L
30231G-10-2	EXXON MOBIL CORP		06/28/2018	Various	101,627.000	8,255,987		8,080,078	8,443,207	(415,799)			(415,799)		8,080,078		175,909	175,909	161,063		L
302491-30-3	F M C CORP.		06/05/2018	CITIGROUP GLOBAL MARKETS	63.000	5,561		5,579							5,579		(18)	(18)			L
315616-10-2	F5 NETWORKS INC		06/28/2018	Various	77.000	13,178		9,432	7,873	(695)			(695)		9,432		3,747	3,747			L
30303M-10-2	FACEBOOK INC		06/28/2018	Various	951.000	175,409		154,872	91,759	(6,902)			(6,902)		154,872		20,537	20,537			L
311900-10-4	FASTENAL CO		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	34.000	1,790		1,800							1,800		(10)	(10)			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		06/28/2018	Various	97.000	12,133		11,067							11,067		1,066	1,066			L
31428X-10-6	FEDEX CORP		06/28/2018	Various	375.000	90,969		90,981							90,981		(12)	(12)	128		L
G9736L-12-4	FERGUSON PLC	B	06/12/2018	EXCHANGE	28,367.053	1,738,943		1,882,171	2,158,937	(466,325)			(466,325)	189,560	1,882,171	(143,221)	(8)	(143,229)	16,549		U
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	05/31/2018	JPMORGAN CHASE & CO.	56,202.000	1,272,475		1,273,234							1,273,234	(43,102)	42,343	(759)			U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/28/2018	Various	179.000	18,770		18,101	2,070	(191)			(191)		18,101		669	669	57		L
316773-10-0	FIFTH THIRD BANCORP		06/15/2018	Various	675.000	21,220		21,195	1,032	(128)			(128)		21,195		24	24	11		L
33616C-10-0	FIRST REPUBLIC BANK		06/28/2018	Various	221.000	21,522		20,358							20,358		1,164	1,164	33		L
337932-10-7	FIRSTENERGY CORP		05/16/2018	CITIGROUP GLOBAL MARKETS	51.000	1,717		1,754							1,754		(38)	(38)	18		L
337738-10-8	FISERV INC COM		06/28/2018	Various	156.000	11,365		10,150	590	(8)			(8)		10,150		1,215	1,215			L
339041-10-5	FLEETCOR TECHNOLOGIES I		06/06/2018	Various	39.000	7,961		7,999							7,999		(38)	(38)			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	06/01/2018	BANK OF AMERICA/MERRILL LYNCH	2,353.000	32,812		37,315	31,105	(2,772)			(2,772)		37,315		(4,503)	(4,503)			L
302445-10-1	FLIR SYSTEMS INC		04/03/2018	GOLDMAN, SACHS & CO.	640.000	32,342		31,462							31,462		879	879			L
343412-10-2	FLUOR CORP		05/31/2018	BARCLAYS	3,836.000	186,955		161,496	198,129	(36,634)			(36,634)		161,496		25,459	25,459	1,611		L
31620R-30-3	FNF GROUP INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	883.000	33,249		32,856							32,856		392	392			L
344849-10-4	FOOT LOCKER INC		05/31/2018	BARCLAYS	4,910.000	264,977		225,418							225,418		39,559	39,559	1,694		L
345370-86-0	FORD MTR C O DEL COM PAR U		06/28/2018	Various	1,082.000	12,494		12,257	437	(46)			(46)		12,257		237	237	10		L
S23472-00-4	FORTIS INC COM	B	05/31/2018	CREDIT SUISSE	72,283.000	2,307,768		2,365,338							2,365,338	(28,901)	(28,669)	(57,570)	20,157		U
34959J-10-8	FORTIVE CORP		06/28/2018	Various	191.000	14,226		14,081							14,081		146	146	12		L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		06/15/2018	Various	798.000	45,882		46,747							46,747		(865)	(865)	99		L
F6866T-10-0	FRANCE TELECOM	B	05/31/2018	JPMORGAN CHASE & CO.	25,100.000	431,345		431,596	436,278	45,002			45,002	(49,684)	431,596	41,880	(42,131)	(251)			U
354613-10-1	FRANKLIN RES INC		05/31/2018	BARCLAYS	5,241.000	175,925		205,762	227,093	(21,331)			(21,331)		205,762		(29,837)	(29,837)	18,134		L
35671D-85-7	FREEPORT MCMORAN INC		06/05/2018	Various	48,546.000	820,574		901,236							901,236		(80,662)	(80,662)	2,398		L
J14208-10-2	FUJI FILM HLDGS CO NPV	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	19,700.000	758,034		801,118	805,313	22,173			22,173	(26,368)	801,118	59,271	(102,356)	(43,085)	5,648		U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	124,000.000	1,089,982		1,080,082							1,080,082	565	9,336	9,900			U
366651-10-7	GARTNER GROUP INC NEW		06/28/2018	Various	47.000	6,235		6,160							6,160		75	75			L
N3465M-10-8	GEMALTO NV	B	05/31/2018	Various	3,461.000	202,526		154,642	205,721	(36,570)			(36,570)	(14,509)	154,642	7,134	40,751	47,885			U
369550-10-8	GENERAL DYNAMICS CORP		06/28/2018	Various	344.000	69,135		73,909							73,909		(4,775)	(4,775)	247		L
369604-10-3	GENERAL EL EC CO COM		06/28/2018	Various	1,689.000	23,557		23,539	803						23,539		18	18	11		L
370334-10-4	GENERAL MLS INC		05/31/2018	Various	43,860.000	1,856,070		2,210,591	668,317	(97,976)			(97,976)		2,210,591		(354,521)	(354,521)	26,892		L
37045V-10-0	GENERAL MOTORS CO		06/28/2018	Various	33,878.000	1,445,312		1,130,993	1,373,411	(256,007)			(256,007)		1,130,993		314,319	314,319	12,908		L
372460-10-5	GENUINE PARTS CO		06/28/2018	Various	100.000	9,193		9,023							9,023		170	170			L
375558-10-3	GILEAD SCIENCES INC		05/31/2018	Various	8,008.000	539,788		539,563	564,523	(34,205)			(34,205)		539,563		224	224	4,492		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	04/26/2018	DISTRIBUTION	0.000	30,577		30,663							30,663		(85)	(85)			U
38141G-10-4	GOLDMAN SA CHS GROUP INC		06/05/2018	Various	9,232.000	2,085,620		2,285,227	2,316,023	(64,728)			(64,728)		2,285,227		(199,606)	(199,606)	14,204		L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/03/2018	GOLDMAN, SACHS & CO.	1,095.000	29,318		29,105							29,105		213	213			L
384802-10-4	GRAINGER W W INC		06/28/2018	Various	48.000	14,443		10,022	9,214	(1,732)			(1,732)		10,022		4,421	4,421	98		L
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	04/25/2018	Various	0.745	277,030		273,860							273,860	3,169	1	3,170			U
SBZ0XJ-R3-6	GREAT PORTLAND ESTATES REIT PLC	B	04/04/2018	EXCHANGE	178,982.745	1,811,557		1,741,073	1,933,706	(193,920)			(193,920)	1,287	1,741,073	70,484		70,484			U
39138C-10-6	GREAT-WEST LIFECO INC	B	05/31/2018	CREDIT SUISSE	68,073.000	1,726,409		1,839,107	1,906,990	10,380			10,380	(78,262)	1,839,107	13,439	(126,137)	(112,698)	34,569		U
400110-10-2	GRUBHUB INC		05/16/2018	CITIGROUP GLOBAL MARKETS	1.000	103		103							103		(1)	(1)			L
406216-10-1	HALLIBURTON CO		06/05/2018	CITIGROUP GLOBAL MARKETS	346.000	16,561		18,194							18,194		(1,633)	(1,633)	62		L
413875-10-5	HARRIS CORP.		06/28/2018	Various	125.000	18,382		19,235							19,235		(853)	(853)	57		L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		06/28/2018	Various	407.000	20,881		21,218	4,840	(103)			(103)		21,218		(338)	(338)	43		L
40412C-10-1	HCA Healthcare Inc		06/28/2018	Various	591.000	61,442		55,362	7,818	(1,038)			(1,038)		55,362		6,080	6,080	233		L
40414L-10-9	HCP INC		06/15/2018	Various	413.000	9,858		9,931							9,931		(73)	(73)			L
S77925-59-2	HEINEKEN NV	B	05/31/2018	JPMORGAN CHASE & CO.	16,666.000	1,665,726		1,700,819	1,739,690	(26,628)			(26,628)	(12,242)	1,700,819	(35,732)	639	(35,093)	15,752		U
42365Q-10-3	HEMISPHERE MEDIA GROUP INC CLASS A		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	516.000	5,854		5,624							5,624		229	229			L
426281-10-1	HENRY JACK & ASSOCIATES		06/01/2018	Various	62.000	7,534		7,191	1,520	(184)			(184)		7,191		343	343	6		L
427866-10-8	HERSHEY COMPANY		06/05/2018	Various	9,100.000	819,380		891,023	228,609	(33,303)			(33,303)		891,023		(71,642)	(71,642)	7,291		L
42809H-10-7	HESS CORP		06/05/2018	Various	72.000	4,369		4,421							4,421		(51)	(51)			L
428240-10-9	HEWLETT PACKARD ENTERPRISE		06/28/2018	Various	1,314.000	20,761		20,711	7,841	(207)			(207)		20,711		50	50	84		L
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		06/05/2018	Various	105.000	8,717		8,752							8,752		(36)	(36)	5		L
064684-97-3	HOEGH LNG HOLDINGS LTD.	B	06/05/2018	Various	160,064.000	879,592		1,186,025	563,344	(15,013)			(15,013)	(7,595)	1,186,025	(14,631)	(291,802)	(306,433)	3,992		U
H36940-13-0	HOLCIM	B	06/01/2018	Various	10,076.000	576,937		582,039	141,985	(41,659)			(41,659)	1,042	582,039	(19,687)	14,585	(5,102)			U
437076-10-2	HOME DEPOT INC		06/28/2018	Various	230.000	44,898		41,912	3,412	(650)			(650)		41,912		2,986	2,986	246		L
J22302-11-1	HONDA MOTOR CO., LTD.	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	39,800.000	1,262,300		1,449,070							1,449,070	(25,875)	(160,895)	(186,770)	8,881		U
438516-10-6	HONEYWELL INTERNATIONAL INC		06/28/2018	Various	9,135.000	1,351,374		1,421,792	1,356,009	22,989			22,989		1,421,792		(70,417)	(70,417)	13,409		L
Y33370-10-0	HONG KONG AND CHINA GAS	B	06/08/2018	DISTRIBUTION	0.000	246,416		248,926							248,926	(2,510)		(2,510)			U
440452-10-0	HORMEL FOODS CORP		06/28/2018	Various	450.000	16,291		16,035							16,035		256	256	20		L
44107P-10-4	HOST HOTELS & RESORTS INC		06/28/2018	Various	2,360.000	46,549		44,315							44,315		2,234	2,234	386		L
40434L-10-5	HP INC		06/28/2018	Various	369.000	8,394		7,778	1,765	(139)			(139)		7,778		616	616	23		L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	B	05/31/2018	Various	338,762.000	3,247,623		3,346,990							3,346,990	(114,003)	14,636	(99,367)			U
444859-10-2	HUMANA INC COM		06/28/2018	Various	43.000	12,606		11,950							11,950		656	656	5		L
445658-10-7	HUNT TRANSPORT SVC		06/01/2018	Various	25.000	3,191		2,916							2,916		274	274	5		L
446150-10-4	HUNTINGTON BANCSHARES INC		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	801.000	12,046		12,098							12,098		(52)	(52)			L
44919P-50-8	IAC/INTERACTIVE CORP		06/28/2018	Various	92.000	13,576		12,387							12,387		1,189	1,189			L
45167R-10-4	IDEX CORP		06/01/2018	Various	16.000	2,250		1,816	2,112	(296)			(296)		1,816		435	435	8		L
45168D-10-4	IDEXX LABS CORP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	2.000	415		389							389		26	26			L
G47567-10-5	IHS MARKIT LTD		06/05/2018	Various	122.000	6,163		6,274							6,274		(111)	(111)			L
452308-10-9	ILLINOIS TOOL WKS INC		06/28/2018	Various	37.000	5,192		5,255							5,255		(63)	(63)			L
452327-10-9	ILLUMINA INC		06/28/2018	Various	17.000	4,657		4,096							4,096		561	561			L
G47320-20-8	INCHCAPE PLC	B	05/31/2018	Various	167,557.000	1,630,622		1,692,029	1,773,636	(82,787)			(82,787)	1,180	1,692,029	(28,749)	(32,658)	(61,407)	42,027		U
45337C-10-2	INCYTE CORPORATION		06/28/2018	Various	90.000	5,847		6,067							6,067		(220)	(220)			L
SBZ573-90-5	ING GROEP NV	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	141,804.000	2,061,733		2,562,407	2,609,514	(28,743)			(28,743)	(18,364)	2,562,407	(53,833)	(446,841)	(500,674)	61,949		U
G47791-10-1	INGERSOLL-RAND PLC		06/28/2018	Various	639.000	55,443		54,636							54,636		807	807	79		L
457187-10-2	INGREDION INC		06/28/2018	Various	121.000	13,493		13,533							13,533		(40)	(40)	1		L
458140-10-0	INTEL CORP		06/28/2018	Various	946.000	48,139		44,919	11,125	(2,993)			(2,993)		44,919		3,220	3,220	249		L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		06/28/2018	Various	365.000	27,091		26,427							26,427		664	664	87		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/15/2018	Various	43,404.000	6,138,160		6,632,785	1,300,541	(107,167)			(107,167)		6,632,785		(494,626)	(494,626)	80,004		L
460146-10-3	INTERNATIONAL PAPER CO		06/01/2018	Various	22,831.000	1,220,744		1,289,425	1,279,895	(29,380)			(29,380)		1,289,425		(68,681)	(68,681)	21,116		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/28/2018	Various	2,257.000	52,825		50,344							50,344		2,481	2,481	202		L
T55067-10-1	INTESA SANPAOLO EUR0.52	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	257,242.000	754,899		854,511	855,643	94,612			94,612	(95,745)	854,511	80,813	(180,424)	(99,611)	51,951		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	8.000	1,010		995							995		14	14			L
461202-10-3	INTUIT INC.		06/28/2018	Various	751.000	144,357		85,903	107,448	(34,721)			(34,721)		85,903		58,454	58,454	412		L
46120E-60-2	INTUITIVE SURGICAL INC		06/19/2018	Various	926.000	449,583		163,649	336,110	(174,803)			(174,803)		163,649		285,934	285,934			L
G491BT-10-8	INVESCO LTD		05/31/2018	Various	15,893.000	438,584		483,661	537,686	(91,233)			(91,233)		483,661		(45,077)	(45,077)	8,682		L
44980X-10-9	IPG PHOTONICS CORP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	6.000	1,482		1,391							1,391		91	91			L
46266C-10-5	IQVIA HOLDINGS INC		06/28/2018	Various	117.000	11,546		11,353	98						11,353		194	194			L
46284V-10-1	IRON MOUNTAIN INC		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	230.000	7,649		7,919							7,919		(270)	(270)			L
G50871-10-5	JAZZ PHARMACEUTICALS PLC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	19.000	2,793		2,889							2,889		(95)	(95)			L
W4939T-10-9	JM AB	B	05/31/2018	Various	72,378.000	1,373,249		1,673,545	1,652,207	50,371			50,371	(29,034)	1,673,545	(94,320)	(205,976)	(300,296)	66,463		U
478160-10-4	JOHNSON & JOHNSON		06/05/2018	Various	15,012.000	1,797,098		1,977,219	1,999,673	(110,202)			(110,202)		1,977,219		(180,121)	(180,121)	25,517		L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/05/2018	Various	24,335.000	816,914		897,062							897,062		(80,148)	(80,148)	6,244		L
480200-10-7	JONES LANG LASALLE INC.		04/03/2018	GOLDMAN, SACHS & CO.	12.000	2,054		1,787	1,787						1,787		267	267			L
46625H-10-0	JP MORGAN CHASE & CO		06/28/2018	Various	620.000	64,904		66,765	3,315	(411)			(411)		66,765		(1,861)	(1,861)	35		L
48203R-10-4	JUNIPER NETWORKS INC		06/28/2018	Various	1,853.000	49,776		46,488							46,488		3,289	3,289	471		L
485170-30-2	KANSAS CITY SOUTHERN		06/05/2018	Various	409.000	44,633		42,928							42,928		1,705	1,705	116		L
487836-10-8	KELLOGG CO.		06/28/2018	Various	17,947.000	1,155,658		1,164,454	1,172,315	(49,258)			(49,258)		1,164,454		(8,796)	(8,796)	19,004		L
F5433L-10-3	KERING SA	B	05/14/2018	DISTRIBUTION	0.000	94,096		94,096							94,096						U
493267-10-8	KEYCORP NEW COM		06/05/2018	Various	374.000	7,431		7,549							7,549		(118)	(118)	41		L
49427F-10-8	KILROY REALTY CORPORATION		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	74.000	5,461		5,304							5,304		157	157			L
494368-10-3	KIMBERLY-CLARK CORP		05/31/2018	Various	12,757.000	1,288,282		1,341,152	1,463,123	(189,316)			(189,316)		1,341,152		(52,870)	(52,870)	23,888		L
49446R-10-9	KIMCO REALTY CORP		06/28/2018	Various	329.000	5,675		5,425							5,425		250	250			L
49456B-10-1	KINDER MORGAN INC DEL		06/28/2018	Various	235,341.000	3,926,128		3,811,768							3,811,768		114,360	114,360	46,875		L
482480-10-0	KLA TENCOR CORP		06/28/2018	Various	314.000	34,289		33,963							33,963		326	326	236		L
X4551T-10-5	KONE B	B	05/31/2018	Various	13,599.000	672,134		701,127	731,243	(24,971)			(24,971)	(5,146)	701,127	(14,730)	(14,262)	(28,992)	19,480		U
BASOCM-DC-5	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER		04/05/2018	DISTRIBUTION	0.000	5,652,020		5,652,020							5,652,020						V
500754-10-6	KRAFT HEINZ ORD		06/05/2018	Various	18,886.000	1,085,618		1,361,860	1,448,591	(101,905)			(101,905)		1,361,860		(276,242)	(276,242)	23,447		L
501044-10-1	KROGER CO		06/05/2018	Various	51,100.000	1,243,264		1,385,172							1,385,172		(141,908)	(141,908)	6,384		L
501797-10-4	L BRANDS INC		06/21/2018	Various	40.000	1,453		1,485							1,485		(31)	(31)			L
502413-10-7	L3 TECHNOLOGIES INC		04/03/2018	GOLDMAN, SACHS & CO.	6.000	1,251		1,028	1,187	(159)			(159)		1,028		223	223	5		L
50540R-40-9	LABORATORY CORP AMER HLDGS		06/28/2018	Various	84.000	14,989		14,389	1,595	(30)			(30)		14,389		599	599			L
512807-10-8	LAM RESEARCH CORP.		06/28/2018	Various	98.000	17,878		18,077	920	(213)			(213)		18,077		(200)	(200)	99		L
517834-10-7	LAS VEGAS SANDS CORP		06/28/2018	Various	72.000	5,508		5,334							5,334		174	174	54		L
521865-20-4	LEAR CORP		06/01/2018	Various	15.000	2,884		2,131	2,650	(519)			(519)		2,131		753	753	11		L
F56196-18-5	LEGRAND	B	06/01/2018	DISTRIBUTION	0.000	11,374		11,858							11,858	(484)		(484)			U
525327-10-2	LEIDOS HOLDINGS INC		05/07/2018	Various	569.000	36,914		37,135							37,135		(222)	(222)	163		L
526057-10-4	LENNAR COR P CL A		06/15/2018	Various	1,028.000	53,274		54,945							54,945		(1,671)	(1,671)			L
G5485F-16-9	LI & FUNG LTD CMN STK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	20,000.000	7,765		7,276	10,976	(3,786)			(3,786)	87	7,276	(82)	571	489	1,264		U
530307-30-5	LIBERTY BROADBAND CORP SERIES C		06/28/2018	Various	165.000	12,445		11,596							11,596		850	850			L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	05/31/2018	BARCLAYS	52,759.000	1,504,008		1,642,915							1,642,915		(138,908)	(138,908)			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	06/05/2018	CITIGROUP GLOBAL MARKETS	268.000	7,336		7,865							7,865		(529)	(529)			L
53071M-10-4	LIBERTY INTERACTIVE QVC GROUP CORP		04/10/2018	EXCHANGE	1,341.000	31,752		31,752	30,183	(1,038)			(1,038)		31,752						L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/01/2018	Various	31.000	1,425		1,242	595						1,242		182	182			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/01/2018	Various	31.000	1,416		1,240	516						1,240		177	177			L
531172-10-4	LIBERTY PROPERTY TRUST		05/01/2018	Various	370.000	15,564		14,700							14,700		864	864	148		L
534187-10-9	LINCOLN NA TL CORP IN COM		06/15/2018	Various	265.000	17,893		18,063							18,063		(170)	(170)			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		06/01/2018	Various	70.000	2,943		2,563							2,563		380	380			L
501889-20-8	LKQ CORP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	1,221.000	38,788		37,071							37,071		1,716	1,716			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	05/31/2018	JPMORGAN CHASE & CO.	859,395.000	722,695		812,136							812,136	(28,131)	(61,311)	(89,442)	23,379		U
539830-10-9	LOCKHEED MARTIN CORP		06/28/2018	Various	51.000	15,351		16,317							16,317		(965)	(965)	46		L
540424-10-8	LOEWS CORP		06/05/2018	Various	381.000	19,222		19,726	1,801						19,726		(504)	(504)	14		L

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
H50524-13-3	LONZA GROUP AG	B	05/08/2018	DISTRIBUTION	0.000	22,269		22,648							22,648	(379)		(379)			U
548661-10-7	LOWES COS INC USD0.50		06/28/2018	Various	940.000	79,930		75,101	69,891	(10,586)			(10,586)		75,101		4,829	4,829	636		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/28/2018	Various	137.000	15,264		13,646	7,722	(1,521)			(1,521)		13,646		1,618	1,618	160		L
55261F-10-4	M & T BANK CORP		06/05/2018	Various	63.000	11,009		11,575							11,575		(565)	(565)	47		L
55616P-10-4	MACYS INC		06/15/2018	Various	58.000	2,025		1,966							1,966		60	60			L
56418H-10-0	MANPOWERGROUP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	324.000	29,563		36,005	32,032	(3,085)			(3,085)		36,005		(6,442)	(6,442)	327		L
S24925-19-0	MANULIFE FINANCIAL CORP	B	05/31/2018	CREDIT SUISSE	71,024.000	1,338,760		1,289,316	1,486,292	(395,380)			(395,380)	198,404	1,289,316	(190,697)	240,141	49,444	20,153		U
565849-10-6	MARATHON OIL CORP		05/07/2018	Various	2,383.000	38,217		34,725							34,725		3,492	3,492			L
56585A-10-2	MARATHON PETROLEUM CORP		06/28/2018	Various	287.000	21,464		20,455							20,455		1,009	1,009	157		L
570535-10-4	MARKEL CORP		05/16/2018	CITIGROUP GLOBAL MARKETS	9.000	10,171		10,304							10,304		(132)	(132)			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/28/2018	Various	180.000	23,033		23,568	6,379	(1,167)			(1,167)		23,568		(534)	(534)	80		L
571748-10-2	MARSH + MCLENNAN COS INC		06/28/2018	Various	1,088.000	87,689		88,508	50,950						88,508		(819)	(819)	469		L
SB1JQD-M8-7	MARSTONS PLC	B	05/31/2018	Various	561,163.000	740,960		873,561	854,000	18,992			18,992	568	873,561	(14,843)	(117,758)	(132,601)	37,881		U
573284-10-6	MARTIN MARIETTA MATERIALS		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	15.000	3,069		2,922							2,922		147	147			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	64.000	1,419		1,304							1,304		114	114			L
574599-10-6	MASCO CORP		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	180.000	6,882		6,953							6,953		(71)	(71)			L
57636Q-10-4	MASTERCARD INC CLASS A		06/19/2018	Various	5,426.000	1,077,341		365,614	821,279	(455,666)			(455,666)		365,614		711,727	711,727	2,713		L
576485-20-5	MATADOR RESOURCES		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	78.000	2,540		2,554							2,554		(14)	(14)			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	65.000	3,666		3,543							3,543		124	124			L
579780-20-6	MCCORMICK & CO.		06/28/2018	Various	574.000	61,089		58,925							58,925		2,164	2,164	170		L
580135-10-1	MCDONALDS CORP		06/28/2018	Various	242.000	38,309		39,165	2,754	(272)			(272)		39,165		(856)	(856)	226		L
58155Q-10-3	MCKESSON CORP		05/31/2018	Various	8,300.000	1,177,866		1,236,263							1,236,263		(58,397)	(58,397)			L
E7418Y-10-1	MEDIASET ESPANA COMUNICACION SA	B	05/31/2018	Various	218,769.000	1,967,991		2,552,410	2,458,589	111,122			111,122	(17,301)	2,552,410	(53,623)	(530,795)	(584,419)	134,067		U
G5960L-10-3	MEDTRONIC PLC		06/28/2018	Various	243.000	20,894		19,744							19,744		1,150	1,150			L
58933Y-10-5	MERCK & CO. INC.		06/28/2018	Various	2,348.000	132,313		128,654	7,428	(203)			(203)		128,654		3,659	3,659	912		L
D5357W-10-3	MERCK KGAA ORD NPV	B	05/31/2018	LOOP CAPITAL MARKETS	18,469.000	1,882,575		1,852,064							1,852,064	(79,495)	110,005	30,510	20,316		U
59156R-10-8	METLIFE INC COM		06/28/2018	Various	495.000	22,036		23,281							23,281		(1,245)	(1,245)	55		L
552953-10-1	MGM RESORTS INTERNATIONAL		06/05/2018	Various	1,345.000	42,617		45,501							45,501		(2,884)	(2,884)			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	06/05/2018	Various	596.000	36,043		37,047							37,047		(1,003)	(1,003)			L
SBDBYW-M0-4	MICRO FOCUS INTERNATIONAL PLC	B	05/31/2018	JPMORGAN CHASE & CO.	8,346.000	148,007		193,486	284,848	(84,234)			(84,234)	(7,128)	193,486	1,724	(47,203)	(45,479)	2,953		U
595017-10-4	MICROCHIP TECHNOLOGY INC		06/28/2018	Various	188.000	17,048		16,215							16,215		833	833	92		L
595112-10-3	MICRON TEC HNOLOGY INC COM		06/28/2018	Various	18,623.000	1,082,743		336,601	748,754	(430,358)			(430,358)		336,601		746,142	746,142			L
594918-10-4	MICROSOFT CORP		06/28/2018	Various	1,202.000	118,445		107,126	19,418	(3,770)			(3,770)		107,126		11,319	11,319	567		L
59522J-10-3	MID AMERICA APT		06/28/2018	Various	519.000	48,731		44,988							44,988		3,743	3,743			L
G61614-12-2	MITCHELLS & BUTLERS PLC	B	05/31/2018	Various	160,987.000	566,275		582,064	616,521	(34,866)			(34,866)	410	582,064	(9,890)	(5,900)	(15,790)	11,195		U
363351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	184,300.000	1,112,077		1,234,800	1,352,025	(7,749)			(7,749)	(109,476)	1,234,800	158,319	(281,041)	(122,723)	14,091		U
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	691,900.000	1,207,672		1,292,956							1,292,956	(23,087)	(62,197)	(85,284)	21,297		U
608190-10-4	MOHAWK INDUSTRIES INC		06/28/2018	Various	117.000	24,394		24,972							24,972		(578)	(578)			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		06/28/2018	Various	422.000	28,720		28,971							28,971		(250)	(250)	28		L
609207-10-5	MONDELEZ INTERNATIONAL INC		06/28/2018	Various	99,799.000	3,918,997		4,297,504	4,240,795	28,350			28,350		4,297,504		(378,507)	(378,507)	43,623		L
61166W-10-1	MONSANTO CO		06/07/2018	MERGER	29,668.000	3,797,504		3,305,963	3,006,268	(200,149)			(200,149)		3,305,963		491,541	491,541	27,802		L
61174X-10-9	MONSTER BEVERAGE CORP		06/28/2018	Various	8,696.000	445,143		444,799	535,054	(103,193)			(103,193)		444,799		344	344			L
615369-10-5	MOODYS CORP		06/28/2018	Various	45.000	7,646		7,286	1,033						7,286		360	360	22		L
617446-44-8	MORGAN STANLEY		06/28/2018	Various	561.000	28,287		29,840	3,935	(343)			(343)		29,840		(1,554)	(1,554)	38		L
620076-30-7	MOTOROLA SOLUTIONS INC		06/28/2018	Various	747.000	81,486		75,295	9,757	(153)			(153)		75,295		6,191	6,191	205		L
55354G-10-0	MSCI INC A		06/01/2018	Various	27.000	4,186		3,412	2,784	(177)			(177)		3,412		774	774	12		L
N59465-10-9	MYLAN NV		06/05/2018	Various	28,917.000	1,112,554		1,164,186							1,164,186		(51,632)	(51,632)			L
631103-10-8	NASDAQ OMX GROUP		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	276		267							267		9	9			L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
SBDR05-C0-9	NATIONAL GRID PLC	B	05/31/2018	LOOP CAPITAL MARKETS	35,373.000	392,147		360,764							360,764	(12,358)	43,742	31,383			U
637071-10-1	NATIONAL OILWELL VARCO INC		06/28/2018	Various	230.000	9,809		9,293							9,293		515	515	12		L
637417-10-6	NATIONAL RETAIL PROPERTIES		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	796.000	32,719		30,845							30,845		1,874	1,874			L
065336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	63,747.000	1,292,223		1,399,426	964,468	(26,177)			(26,177)	(57,338)	1,399,426	10,405	(117,608)	(107,203)			U
640268-10-8	NEKTAR THERAPEUTICS		06/05/2018	CITIGROUP GLOBAL MARKETS	59.000	3,301		4,754							4,754		(1,452)	(1,452)			L
64110D-10-4	NETAPP INC		06/28/2018	Various	258.000	19,053		12,438	11,562	(2,472)			(2,472)		12,438		6,616	6,616	82		L
64110L-10-6	NETFLIX INC		06/28/2018	Various	17,681.000	7,015,348		2,075,101	3,382,911	(1,326,001)			(1,326,001)		2,075,101		4,940,247	4,940,247			L
S66371-01-4	NEWCREST MINING LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	133,543.000	2,096,966		2,362,915	2,383,564	49,443			49,443	(70,092)	2,362,915	(7,781)	(258,167)	(265,949)	9,694		U
651229-10-6	NEWELL RUBBERMAID INC		06/28/2018	Various	774.000	19,731		20,080							20,080		(349)	(349)	109		L
651639-10-6	NEWMONT MINING CORP		06/05/2018	Various	213.000	8,225		8,476							8,476		(252)	(252)			L
G64950-10-1	NEWRIVER REIT PLC	B	05/31/2018	Various	14,793.000	56,677		63,818	66,918	(3,144)			(3,144)	45	63,818	(1,084)	(6,057)	(7,141)	2,752		U
65249B-10-9	NEWS CORP CLASS A		05/01/2018	CITIGROUP GLOBAL MARKETS	14.000	224		186	227	(41)			(41)		186		38	38	1		L
65339F-10-1	NEXTERA ENERGY INC		06/05/2018	Various	2,034.000	335,516		322,564	280,205	3,735			3,735		322,564		12,952	12,952	2,135		L
G6518L-10-8	NIELSEN HOLDINGS PLC		06/28/2018	Various	458.000	13,981		14,036							14,036		(55)	(55)	69		L
654106-10-3	NIKE INC CL B		06/28/2018	Various	261.000	18,809		17,795							17,795		1,014	1,014			L
J28583-16-9	NIPPON PAPER INDUSTRIES LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	88,600.000	1,494,288		1,705,414	1,684,698	9,501			9,501	11,216	1,705,414	51,173	(262,299)	(211,126)	20,322		U
655044-10-5	NOBLE ENER GY INC COM		06/28/2018	Various	369.000	12,863		10,061	2,448	(105)			(105)		10,061		2,802	2,802	73		L
J59009-15-9	NOMURA HOLDINGS INC	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	188,600.000	978,895		1,157,334	194,246	17,373			17,373	(16,749)	1,157,334	9,064	(187,503)	(178,439)	17,041		U
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	B	05/31/2018	JPMORGAN CHASE & CO.	122,756.000	1,178,440		1,382,031	590,233	(21,646)			(21,646)	(31,569)	1,382,031	(63,760)	(139,831)	(203,591)	72,701		U
655664-10-0	NORDSTROM INC		05/01/2018	CITIGROUP GLOBAL MARKETS	626.000	31,403		30,173							30,173		1,229	1,229			L
655844-10-8	NORFOLK SOUTHERN CORP		06/28/2018	Various	424.000	57,648		58,190							58,190		(542)	(542)	27		L
665859-10-4	NORTHERN TRUST CORP		06/05/2018	CITIGROUP GLOBAL MARKETS	115.000	12,079		12,301							12,301		(222)	(222)			L
666807-10-2	NORTHROP GRUMMAN CORP		06/15/2018	Various	30.000	9,669		9,757							9,757		(88)	(88)	25		L
G66721-10-4	NORWEGIAN CRUISE LINE		06/28/2018	Various	252.000	12,295		13,034							13,034		(739)	(739)			L
H58200-15-0	NOVARTIS AG-REG CMN STK	B	05/31/2018	Various	130,478.000	9,681,386		10,750,946	4,994,311	(365,770)			(365,770)	154,752	10,750,946	(386,080)	(683,480)	(1,069,560)	244,040		U
629377-50-8	NRG ENERGY INC		06/05/2018	Various	71.000	2,394		2,428							2,428		(34)	(34)			L
670346-10-5	NUCOR CORP.		06/28/2018	Various	189.000	11,979		11,856							11,856		123	123			L
G6700G-10-7	NVENT ELECTRIC PLC	D	05/07/2018	BANK OF AMERICA/MERRILL LYNCH	60.000	1,520		1,326							1,326		194	194			L
67066G-10-4	NVIDIA CORP		06/28/2018	Various	127.000	30,610		27,511	6,386	(496)			(496)		27,511		3,099	3,099	22		L
62944T-10-5	NVR INC		04/03/2018	GOLDMAN, SACHS & CO.	1.000	2,989		2,422	3,508	(1,086)			(1,086)		2,422		567	567			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/28/2018	Various	997.000	77,083		66,602							66,602		10,481	10,481	658		L
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	30.000	4,781		4,081							4,081		700	700			L
681919-10-6	OMNICOM GROUP		06/28/2018	Various	246.000	18,536		18,126							18,126		410	410			L
682680-10-3	ONEOK INC		06/28/2018	Various	105.000	7,282		6,476							6,476		806	806			L
G6768E-10-1	OPHIR ENERGY PLC	B	05/31/2018	LOOP CAPITAL MARKETS	46,821.000	35,068		41,025	43,069	(2,056)			(2,056)	12	41,025	(682)	(5,275)	(5,957)			U
68389X-10-5	ORACLE CORP COM		06/28/2018	Various	27,670.000	1,292,529		1,354,649	1,260,532	47,352			47,352		1,354,649		(62,119)	(62,119)	10,168		L
67103H-10-7	OREILLY AUTOMOTIVE INC		06/28/2018	Various	63.000	17,241		15,753							15,753		1,488	1,488			L
690742-10-1	OWENS CORNING INC		04/03/2018	GOLDMAN, SACHS & CO.	18.000	1,452		1,419							1,419		33	33	4		L
69331C-10-8	P G & E CORP		06/28/2018	Various	249.000	10,520		10,887							10,887		(368)	(368)			L
693718-10-8	PACCAR INC		06/05/2018	Various	9,857.000	613,656		692,398	691,253	(7,294)			(7,294)		692,398		(78,743)	(78,743)	16,852		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/01/2018	Various	6.000	713		671							671		41	41			L
695263-10-3	PACWEST BANCORP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	96.000	5,022		4,919							4,919		103	103			L
697435-10-5	PALO ALTO NETWORKS INC		06/28/2018	Various	24.000	4,849		4,758							4,758		91	91			L
701094-10-4	PARKER HAN NIFIN CORP COM		06/28/2018	Various	144.000	23,464		24,696							24,696		(1,231)	(1,231)	21		L
704326-10-7	PAYCHEX INC		06/28/2018	Various	840.000	56,068		51,692							51,692		4,376	4,376	388		L
70450Y-10-3	PAYPAL HOLDINGS INC		06/28/2018	Various	110.000	8,862		8,122							8,122		740	740			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
M7846U-10-2	PAZ OIL CO. LTD.	B	05/31/2018	Various	2,874.000	401,985		508,277	498,365	13,079			13,079	(3,167)	508,277	(10,409)	(95,883)	(106,293)	24,122		U
G7S00T-10-4	PENTAIR PLC		06/28/2018	Various	257.000	12,265		12,677							12,677		(412)	(412)			L
713448-10-8	PEPSICO INC.		06/28/2018	Various	27,715.000	2,779,686		2,780,091	3,283,530	(535,425)			(535,425)		2,780,091		(405)	(405)	69,706		L
714046-10-9	PERKINELMER INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	71.000	5,208		5,209							5,209						L
G97822-10-3	PERRIGO PLC		06/28/2018	Various	97.000	7,399		7,324							7,324		76	76			L
715347-10-0	PERSPECTA INC		06/28/2018	Various	184.020	3,819		4,825							4,825		(1,006)	(1,006)			L
717081-10-3	PFIZER INC		06/28/2018	Various	194,270.000	6,979,837		7,042,798	7,011,142	7,155			7,155		7,042,798		(62,962)	(62,962)	131,831		L
718172-10-9	PHILIP MORRIS INTL.		06/28/2018	Various	110,427.000	8,782,803		10,750,128	11,601,849	(901,139)			(901,139)		10,750,128		(1,967,325)	(1,967,325)	235,021		L
718546-10-4	PHILLIPS 66		06/15/2018	Various	172.000	19,169		18,102	6,170	(1,148)			(1,148)		18,102		1,067	1,067	121		L
72348P-10-4	PINNACLE FOODS INC.		06/28/2018	Various	157.000	10,329		10,076							10,076		253	253			L
723484-10-1	PINNACLE WEST CAPITAL CORP		06/01/2018	Various	423.000	32,865		33,749	35,179	(249)			(249)		33,749		(884)	(884)	566		L
723787-10-7	PIONEER NA T RES CO COM		06/28/2018	Various	308.000	55,225		53,405							53,405		1,820	1,820	41		L
693475-10-5	PNC FINL SVCS GROUP INC		06/28/2018	Various	290.000	39,600		42,902	144	(18)			(18)		42,902		(3,302)	(3,302)	2		L
731068-10-2	POLARIS INDUSTRIES INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	292.000	33,549		31,224							31,224		2,325	2,325	175		L
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	05/31/2018	CREDIT SUISSE	18,400.000	428,361		412,304	475,365	(34,581)			(34,581)	(28,480)	412,304	11,315	4,741	16,057	4,349		U
73927C-10-0	POWER FINANCIAL CORP	B	05/31/2018	CREDIT SUISSE	39,739.000	989,452		1,003,487	1,095,483	(18,393)			(18,393)	(73,603)	1,003,487	35,582	(49,617)	(14,035)	22,682		U
693506-10-7	PPG INDUSTRIES INC		06/05/2018	Various	13,520.000	1,365,096		1,520,095	1,516,791	(53,704)			(53,704)		1,520,095		(154,998)	(154,998)	11,894		L
69351T-10-6	PPL CORP		06/05/2018	Various	11,987.000	327,313		352,859	359,979	(17,214)			(17,214)		352,859		(25,546)	(25,546)	9,363		L
74005P-10-4	PRAXAIR INC.		06/28/2018	Various	104.000	16,038		15,435							15,435		603	603	86		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		06/05/2018	Various	212.000	11,879		12,506							12,506		(627)	(627)	103		L
742718-10-9	PROCTER & GAMBLE CO		06/28/2018	Various	110,423.000	8,078,713		8,298,210	10,043,587	(1,828,791)			(1,828,791)		8,298,210		(219,496)	(219,496)	154,338		L
743315-10-3	PROGRESSIVE CORP		06/15/2018	Various	132.000	8,176		7,643	1,859	(381)			(381)		7,643		532	532	37		L
74340W-10-3	PROLOGIS INC		06/15/2018	Various	321.000	20,488		20,668	2,387	(221)			(221)		20,668		(180)	(180)	134		L
744320-10-2	PRUDENTIAL FINL INC		06/28/2018	Various	482.000	46,060		48,411							48,411		(2,351)	(2,351)	152		L
74460D-10-9	PUBLIC STORAGE		06/28/2018	Various	72.000	16,054		14,969							14,969		1,084	1,084	110		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		05/16/2018	CITIGROUP GLOBAL MARKETS	130.000	6,504		6,727							6,727		(223)	(223)			L
F7607Z-16-5	PUBLICIS GROUPE	B	05/31/2018	Various	2,852.000	198,177		214,354							214,354	(9,499)	(6,678)	(16,177)			U
745867-10-1	PULTE GROUP INC		06/28/2018	Various	533.000	15,378		15,374	5,653	(1,147)			(1,147)		15,374		5	5	38		L
S50647-22-1	PUMA	B	06/13/2018	VARIOUS	0.670	404		92							92	(8)	319	312			U
693656-10-0	PVH CORP		05/16/2018	Various	13.000	2,007		2,076							2,076		(69)	(69)			L
74736K-10-1	QORVO INC		06/28/2018	Various	48.000	3,876		3,863							3,863		14	14			L
747525-10-3	QUALCOMM INC		06/28/2018	Various	238.000	13,375		12,253							12,253		1,122	1,122	148		L
74834L-10-0	QUEST DIAGNOSTICS INC		06/01/2018	Various	57.000	5,805		5,734							5,734		71	71			L
74915M-10-0	QURATE RETAIL INC QVC GROUP		06/28/2018	Various	1,935.000	44,903		44,699							44,699		205	205			L
755111-50-7	RAYTHEON COMPANY		06/28/2018	Various	183.000	37,220		36,688	8,641	(747)			(747)		36,688		532	532	58		L
756109-10-4	REALTY INCOME CORP		06/28/2018	Various	206.000	11,097		10,682							10,682		415	415	33		L
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	06/04/2018	Various	16,692.000	1,281,950		1,399,038	1,562,317	(403,930)			(403,930)	240,651	1,399,038	(198,341)	81,253	(117,088)	21,810		U
756577-10-2	RED HAT INC.		06/06/2018	Various	82.000	13,605		12,958	2,042						12,958		647	647			L
758849-10-3	REGENCY CENTERS CORPORATION		05/16/2018	CITIGROUP GLOBAL MARKETS	107.000	6,022		6,284							6,284		(261)	(261)	59		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/28/2018	Various	16.000	5,325		4,725							4,725		599	599			L
7591EP-10-0	REGIONS FINANCIAL CORP		06/15/2018	Various	643.000	11,977		12,233							12,233		(257)	(257)			L
759351-60-4	REINSURANCE GROUP AMERICA INC		05/07/2018	Various	32.000	4,903		4,708	624	(98)			(98)		4,708		194	194	16		L
760759-10-0	REPUBLIC S VCS INC COM		06/28/2018	Various	307.000	21,028		20,352	1,758	(101)			(101)		20,352		676	676	18		L
761152-10-7	RESMED INC.		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	366.000	37,901		34,814							34,814		3,087	3,087	128		L
770323-10-3	ROBERT HALF INTL INC		05/01/2018	CITIGROUP GLOBAL MARKETS	524.000	31,840		30,874							30,874		966	966			L
773903-10-9	ROCKWELL AUTOMATION INC		06/28/2018	Various	102.000	17,631		17,718							17,718		(87)	(87)	37		L
774341-10-1	ROCKWELL COLLINS INC		04/03/2018	GOLDMAN, SACHS & CO.	50.000	6,769		6,743							6,743		26	26	17		L
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	04/26/2018	DISTRIBUTION	0.000	3,314		3,314							3,314						U
776696-10-6	ROPER TECHNOLOGIES INC		06/28/2018	Various	63.000	17,209		17,073							17,073		136	136			L
778296-10-3	ROSS STORES, INC.		06/28/2018	Various	733.000	57,323		46,454	44,699	(12,544)			(12,544)		46,454		10,868	10,868	163		L
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	05/31/2018	CREDIT SUISSE	60,312.000	4,554,816		4,721,311	4,941,160	(84,267)			(84,267)	(135,582)	4,721,311	(32,393)	(134,103)	(166,495)	74,171		U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		06/05/2018	Various	399.000	42,210		46,234	37,335						46,234		(4,024)	(4,024)	379		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78409V-10-4	S&P GLOBAL INC		06/28/2018	Various	82.000	16,603		15,602	1,016	(131)			(131)		15,602		1,001	1,001	43		L
79466L-30-2	SALESFORCE.COM INC		06/28/2018	Various	223.000	29,521		23,974	9,405	(1,149)			(1,149)		23,974		5,547	5,547			L
X75653-10-9	SAMPO PLC	B	05/31/2018	JPMORGAN CHASE & CO.	7,010.000	344,262		371,195	385,527	(11,618)			(11,618)	(2,713)	371,195	(7,798)	(19,135)	(26,933)	15,249		U
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	49.000	7,652		7,817							7,817		(165)	(165)			L
806407-10-2	SCHEIN HENRY INC		06/05/2018	Various	80.000	5,747		5,933							5,933		(186)	(186)			L
806857-10-8	SCHLUMBERGER LTD		06/28/2018	Various	1,416.000	96,636		92,012	67,390	(3,863)			(3,863)		92,012		4,624	4,624	979		L
S48341-08-5	SCHNEIDER ELECTRIC	B	05/02/2018	DISTRIBUTION	0.000	141,429		143,053							143,053	(1,624)		(1,624)			U
G7945M-10-7	SEAGATE TECHNOLOGY		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	1,052		1,068							1,068		(16)	(16)			L
81211K-10-0	SEALED AIR CORP		06/28/2018	Various	410.000	17,556		17,801	6,458	(681)			(681)		17,801		(245)	(245)	42		L
816851-10-9	SEMPRA ENERGY		06/05/2018	Various	6,651.000	708,044		684,477	697,011	(26,874)			(26,874)		684,477		23,567	23,567	11,196		L
81762P-10-2	SERVICENOW INC		06/28/2018	Various	66.000	11,346		11,469							11,469		(123)	(123)			L
G80603-10-6	SHAFTESBURY PLC	B	05/31/2018	Various	19,421.000	238,347		260,921	274,277	(13,539)			(13,539)	183	260,921	(4,433)	(18,140)	(22,573)	2,209		U
824348-10-6	SHERWIN WILLIAMS CO		06/28/2018	Various	57.000	22,837		21,632							21,632		1,205	1,205	40		L
82669G-10-4	SIGNATURE BK NEW YORK NY		06/28/2018	Various	93.000	11,804		12,207	412	(51)			(51)		12,207		(403)	(403)			L
828806-10-9	SIMON PPTY GROUP INC		06/28/2018	Various	108.000	17,660		17,075							17,075		585	585	211		L
82968B-10-3	SIRIUS XM HOLDINGS INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	431.000	3,045		2,655							2,655		390	390	5		L
W25381-14-1	SKAND ENSKILDA A	B	05/31/2018	JPMORGAN CHASE & CO.	30,269.000	272,211		321,102	356,019	(15,141)			(15,141)	(19,776)	321,102	(5,998)	(42,893)	(48,891)	14,491		U
Q8514Q-13-0	SKY NETWORK TELEVISION LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	446,468.000	726,519		762,877	892,253	(98,074)			(98,074)	(31,302)	762,877	17,120	(53,478)	(36,358)	24,288		U
83088M-10-2	SKYWORKS SOLUTIONS INC		06/28/2018	Various	72.000	6,973		6,630							6,630		343	343	22		L
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	43,413.000	790,389		769,835	756,403	12,928			12,928	503	769,835	(13,080)	33,635	20,554	9,574		U
831865-20-9	SMITH (A.O.)		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	83.000	5,204		5,092							5,092		112	112			L
832696-40-5	SMUCKER J M CO COM NEW		06/05/2018	Various	6,565.000	705,604		747,917	620,455	(69,908)			(69,908)		747,917		(42,314)	(42,314)	8,983		L
833034-10-1	SNAP ON IN C COM		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	213.000	32,123		30,908							30,908		1,215	1,215	175		L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	05/31/2018	CABRERA CAPITAL MARKETS, INC	4,548.000	195,620		226,460	235,106	(18,837)			(18,837)	10,191	226,460	(15,464)	(15,377)	(30,841)	8,233		U
J75963-10-8	SOFTBANK GROUP CORP	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	6,600.000	471,546		559,412	522,610	33,323			33,323	3,479	559,412	16,786	(104,652)	(87,866)	1,118		U
842587-10-7	SOUTHERN CO		06/28/2018	Various	15,252.000	684,490		682,376	700,094	(48,639)			(48,639)		682,376		2,114	2,114	17,575		L
844741-10-8	SOUTHWEST AIRLINES CO		06/28/2018	Various	160.000	8,091		8,144							8,144		(53)	(53)			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		06/28/2018	Various	75.000	6,408		6,207							6,207		201	201			L
848637-10-4	SPLUNK INC		06/28/2018	Various	49.000	5,028		5,352							5,352		(324)	(324)			L
852234-10-3	SQUARE INC CLASS A		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	3.000	153		142							142		11	11			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		06/01/2018	Various	1,325.000	66,203		65,808							65,808		394	394	47		L
067765-22-2	STAGECOACH GROUP PLC	B	05/31/2018	Various	207,108.000	413,022		507,437	461,432	45,697			45,697	307	507,437	(8,622)	(85,793)	(94,415)	10,935		U
854502-10-1	STANLEY BLACK & DECKER INC		06/28/2018	Various	120.000	16,143		16,967							16,967		(823)	(823)	57		L
855244-10-9	STARBUCKS CORP		06/28/2018	Various	474.000	23,663		26,788							26,788		(3,126)	(3,126)	13		L
857477-10-3	STATE STREET CORPORATION		06/28/2018	Various	864.000	83,842		85,357	7,126	(317)			(317)		85,357		(1,515)	(1,515)	61		L
858119-10-0	STEEL DYNAMICS INC		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	1,001.000	49,202		45,107							45,107		4,096	4,096			L
863667-10-1	STRYKER CORP		06/15/2018	Various	94.000	15,847		16,108							16,108		(260)	(260)			L
J14406-13-6	SUBARU CORP	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	18,400.000	563,768		596,477	585,239	18,164			18,164	(6,927)	596,477	30,765	(63,474)	(32,709)	10,228		U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	17,200.000	712,637		755,346							755,346	(13,488)	(29,221)	(42,709)	11,835		U
866674-10-4	SUN COMMUNITIES		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	63.000	5,966		5,913							5,913		53	53			L
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	44,000.000	709,121		718,057	733,962	(16,572)			(16,572)	667	718,057	(3,108)	(5,828)	(8,936)	6,728		U
867914-10-3	SUNTRUST B KS INC COM		06/28/2018	Various	305.000	20,156		20,819							20,819		(663)	(663)	85		L
78486Q-10-1	SVB FINANCIAL GROUP		06/06/2018	Various	14.000	4,457		4,411							4,411		47	47			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	05/31/2018	Various	75,675.000	828,072		1,000,164	1,037,037	3,330			3,330	(40,203)	1,000,164	(35,006)	(137,086)	(172,092)	47,852		U
W94232-10-0	SWEDBANK AB	B	05/31/2018	Various	6,804.000	141,187		150,730	164,459	(3,667)			(3,667)	(10,062)	150,730	(1,888)	(7,655)	(9,543)	7,393		U
H8431B-10-9	SWISS RE LTD	B	06/01/2018	Various	8,066.000	701,707		718,821	755,282	(20,352)			(20,352)	(16,109)	718,821	11,981	(29,095)	(17,114)	26,541		U
H8398N-10-4	SWISSCOM	B	05/31/2018	Various	2,192.000	979,972		1,069,936	1,166,292	(56,810)			(56,810)	(39,547)	1,069,936	28,194	(118,158)	(89,964)	32,781		U
871503-10-8	SYMANTEC CORP.		06/05/2018	Various	37,378.000	776,924		914,922	1,041,784	(133,243)			(133,243)		914,922		(137,999)	(137,999)	2,785		L
87165B-10-3	SYNCHRONY FINANCIAL		06/28/2018	Various	340.000	11,306		11,463							11,463		(158)	(158)	19		L
871607-10-7	SYNOPSYS INC		06/01/2018	Various	87.000	7,696		7,213	1,534	(222)			(222)		7,213		483	483			L
87161C-50-1	SYNOVUS FINANCIAL CORP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	165.000	8,754		8,625							8,625		129	129			L
871829-10-7	SYSCO CORP		06/28/2018	Various	827.000	54,750		49,968							49,968		4,782	4,782	181		L
74144T-10-8	T. ROWE PRICE GROUP		06/01/2018	Various	29.000	3,464		2,517	2,728	(566)			(566)		2,517		948	948	18		L
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	84,025.000	3,441,929		4,195,011	4,774,470	(488,290)			(488,290)	(91,169)	4,195,011	253,434	(1,006,516)	(753,082)	57,817		U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		06/28/2018	Various	89.000	9,950		9,260							9,260		689	689			L
876030-10-7	TAPESTRY INC		05/16/2018	Various	49.000	2,174		2,635							2,635		(460)	(460)			L
87612G-10-1	TARGA RES CORP		06/28/2018	Various	185.000	8,812		9,024							9,024		(212)	(212)			L
87612E-10-6	TARGET CORP		06/28/2018	Various	219.000	16,515		13,915	8,678	(780)			(780)		13,915		2,600	2,600	205		L
87236Y-10-8	TD AMERITRADE HOLDING CORP		06/15/2018	Various	103.000	6,144		6,307							6,307		(163)	(163)			L
H84989-10-4	TE CONNECTIVITY LTD		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	17.000	1,588		1,494	475	(82)			(82)		1,494		94	94	4		L
G87110-10-5	TECHNIPFMC PLC	D	06/05/2018	CITIGROUP GLOBAL MARKETS	207.000	6,573		6,774							6,774		(202)	(202)	20		L
879360-10-5	TELEDYNE TECHNOLOGIES INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	21.000	4,099		3,929							3,929		171	171			L
879382-10-9	TELEFONICA DE ESPANA	B	05/31/2018	Various	332,582.000	2,929,333		3,241,709	22,098	1,883			1,883	(2,503)	3,241,709	(140,804)	(171,572)	(312,376)			U
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	B	05/31/2018	LOOP CAPITAL MARKETS	115,645.000	488,035		465,393	581,295	(136,161)			(136,161)	20,259	465,393	(28,220)	50,861	22,642	35,191		U
R21882-10-6	TELENOR	B	05/31/2018	Various	6,951.000	143,153		145,265	43,161	(14,276)			(14,276)	4,506	145,265	(7,046)	4,934	(2,112)	3,058		U
88160R-10-1	TESLA INC		06/28/2018	Various	27.000	8,905		8,022							8,022		883	883			L
882508-10-4	TEXAS INST RS INC COM		06/28/2018	Various	256.000	28,124		24,358	11,906	(2,003)			(2,003)		24,358		3,766	3,766	205		L
883203-10-1	TEXTRON IN C COM		05/07/2018	Various	696.000	43,365		40,822							40,822		2,543	2,543			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/28/2018	Various	92.000	18,919		18,418	949	(77)			(77)		18,418		501	501	8		L
886547-10-8	TIFFANY + CO NEW COM		06/28/2018	Various	91.000	10,285		10,281							10,281		4	4			L
887317-30-3	TIME WARNER INC		06/15/2018	Various	75,761.000	7,612,559		5,972,263	5,446,581	(1,000,976)			(1,000,976)		5,972,263		1,640,297	1,640,297	47,934		L
872540-10-9	TJX COMPANIES INC		06/28/2018	Various	973.000	83,684		73,810	51,458	(2,887)			(2,887)		73,810		9,874	9,874	321		L
872590-10-4	T-MOBILE US INC		06/28/2018	Various	360.000	21,293		20,727							20,727		566	566			L
889478-10-3	TOLL BROTHERS INC		05/01/2018	CITIGROUP GLOBAL MARKETS	7.000	301		277	336	(59)			(59)		277		23	23	1		L
891027-10-4	TORCHMARK INC COM		05/01/2018	Various	11.000	944		918	272	(18)			(18)		918		26	26	2		L
891906-10-9	TOTAL SYSTEM SERVICES INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	45.000	3,887		3,783							3,783		105	105			L
J92676-11-3	TOYOTA MOTOR	B	05/31/2018	CITIGROUP GLOBAL MARKETS	400.000	25,415		26,196							26,196	87	(867)	(781)			U
892356-10-6	TRACTOR SUPPLY CO		04/03/2018	GOLDMAN, SACHS & CO.	501.000	30,463		31,573							31,573		(1,110)	(1,110)			L
S26651-84-4	TRANSCANANDA CORP	B	05/31/2018	CREDIT SUISSE	41,687.000	1,743,739		1,820,437	465,436	(6,026)			(6,026)	(31,725)	1,820,437	(1,390)	(75,308)	(76,698)	23,200		U
893641-10-0	TRANSDIGM GROUP INC		06/28/2018	Various	11.000	3,648		3,596							3,596		52	52			L
89400J-10-7	TRANSUNION ORD		06/28/2018	Various	86.000	6,024		5,713							5,713		311	311	4		L
Q9194A-10-6	TRANSURBAN GROUP	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	26,111.000	234,432		233,117							233,117	(7,888)	9,204	1,316			U
89417E-10-9	TRAVELERS COS INC		06/28/2018	Various	347.000	43,890		46,818							46,818		(2,928)	(2,928)	249		L
896239-10-0	TRIMBLE NAVIGATION		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	120.000	4,277		4,152							4,152		125	125			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		06/28/2018	Various	253.000	12,306		9,353							9,353		2,952	2,952			L
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		06/28/2018	Various	172.000	8,205		6,311							6,311		1,893	1,893			L
90184L-10-2	TWITTER INC		06/28/2018	Various	81.000	3,590		2,455							2,455		1,135	1,135			L
902252-10-5	TYLER TECHNOLOGIES		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	18.000	3,998		3,941							3,941		58	58			L
902494-10-3	TYSON FOODS INC CLASS A		06/28/2018	Various	267.000	18,602		18,388							18,388		213	213	27		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
902681-10-5	U G I CORP.		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	168.000	8,128		8,130							8,130		(1)	(1)			L
H42097-10-7	UBS GROUP AG	B	05/31/2018	Various	71,658.000	1,227,576		1,348,078	1,319,184	(10,931)			(10,931)	(56,415)	1,348,078	39,722	(160,223)	(120,502)			U
B93562-12-0	UCB	B	05/31/2018	Various	10,730.000	845,277		871,153	130,885	(1,896)			(1,896)	(11,903)	871,153	(24,364)	(1,512)	(25,876)	10,597		U
902653-10-4	UDR INC		06/28/2018	Various	1,425.000	51,600		50,430	35,631	(446)			(446)		50,430		1,170	1,170	287		L
90384S-30-3	ULTA BEAUTY INC		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	24.000	5,959		6,008							6,008		(49)	(49)			L
907818-10-8	UNION PACIFIC CORP		06/28/2018	Various	129.000	18,133		17,218	402	(58)			(58)		17,218		915	915	94		L
G9226Z-11-2	UNITED BUSINESS MEDIA PLC	B	06/18/2018	Various	135,818.000	1,908,253		1,373,360	1,372,446					913	1,373,360	(29,879)	564,772	534,893	32,696		U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/28/2018	Various	192.000	20,687		20,995							20,995		(307)	(307)	190		L
911363-10-9	UNITED RENTALS INC		06/28/2018	Various	58.000	9,237		9,096							9,096		142	142			L
913017-10-9	UNITED TECHNOLOGIES CORP		06/28/2018	Various	211.000	26,096		25,762							25,762		335	335	147		L
91307C-10-2	UNITED THERAPEUTICS CORP		04/03/2018	GOLDMAN, SACHS & CO.	11.000	1,273		1,236							1,236		37	37			L
91324P-10-2	UNITEDHEALTH GROUP INC		06/28/2018	Various	155.000	37,999		35,009	4,189	(612)			(612)		35,009		2,990	2,990	137		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/05/2018	Various	324.000	38,166		38,015							38,015		151	151	19		L
91529Y-10-6	UNUM GROUP		06/28/2018	Various	178.000	6,746		6,876							6,876		(130)	(130)			L
902973-30-4	US BANCORP		06/28/2018	Various	1,116.000	55,808		56,765	1,072	(2)			(2)		56,765		(957)	(957)	15		L
912008-10-9	US FOODS HOLDING CORP		06/15/2018	BANK OF AMERICA/MERRILL LYNCH	255.000	9,587		9,547							9,547		39	39			L
91913Y-10-0	VALERO ENERGY CORP		06/28/2018	Various	269.000	30,463		22,350	17,831	(3,840)			(3,840)		22,350		8,114	8,114	313		L
92220P-10-5	VARIAN MEDICAL SYST		04/03/2018	GOLDMAN, SACHS & CO.	7.000	835		700	778	(78)			(78)		700		135	135			L
922475-10-8	VEEVA SYSTEMS INC CLASS A		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	24.000	1,766		1,683							1,683		82	82			L
92276F-10-0	VENTAS INC		06/15/2018	Various	60.000	3,164		3,229							3,229		(66)	(66)			L
92339V-10-0	VEREIT INC		06/01/2018	BANK OF AMERICA/MERRILL LYNCH	850.000	5,942		5,781							5,781		162	162			L
92343E-10-2	VERISIGN INC.		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	42.000	5,141		4,932							4,932		210	210			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		06/28/2018	Various	116.000	12,302		12,251							12,251		51	51			L
92343V-10-4	VERIZON COMMUNICATIONS		06/28/2018	Various	117,351.000	5,594,222		5,559,374	546,291	(96,377)			(96,377)		5,559,374		34,848	34,848	73,612		L
92532F-10-0	VERTEX PHARMACEUTICALS		06/28/2018	Various	76.000	11,157		11,622							11,622		(465)	(465)			L
918204-10-8	VF CORP		05/16/2018	Various	70.000	5,539		5,431							5,431		108	108	15		L
92553P-20-1	VIACOM INC NEW CL B		06/05/2018	Various	166.000	4,643		5,006							5,006		(362)	(362)			L
92826C-83-9	VISA INC		06/01/2018	Various	27.000	3,454		2,805	3,079	(273)			(273)		2,805		649	649	9		L
928563-40-2	VM WARE INC		05/01/2018	CITIGROUP GLOBAL MARKETS	239.000	31,838		28,649							28,649		3,189	3,189			L
SBH4HK-S3-2	VODAFONE GROUP PLC	B	05/31/2018	Various	1,131,806.000	2,888,301		3,174,430							3,174,430	(109,996)	(176,133)	(286,129)			U
SBBJPF-Y1-4	VONOVIA SE	B	05/31/2018	JPMORGAN CHASE & CO.	6,025.000	283,794		279,742	299,449	(13,385)			(13,385)	(6,322)	279,742	(1,940)	5,992	4,052	9,404		U
929042-10-9	VORNADO RLTY TR		06/28/2018	Various	2,128.000	149,076		146,162	138,066	(16,868)			(16,868)		146,162		2,914	2,914	2,337		L
929160-10-9	VULCAN MAT LS CO COM		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	9.000	1,111		1,005							1,005		106	106			L
92936U-10-9	W. P. CAREY REIT INC		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	119.000	7,796		7,598							7,598		198	198			L
92927K-10-2	WABCO HOLDINGS INC		06/28/2018	Various	32.000	3,872		4,207							4,207		(335)	(335)			L
931427-10-8	WALGREENS BOOTS ALLIANCE		06/28/2018	Various	10,463.000	653,876		628,668	655,976	(120,591)			(120,591)		628,668		25,208	25,208	7,717		L
931142-10-3	WALMART INC		06/05/2018	Various	2,285.000	189,448		204,333	186,539	(15,367)			(15,367)		204,333		(14,886)	(14,886)	3,027		L
94106B-10-1	WASTE CONNECTIONS INC	A	06/15/2018	Various	71.000	5,385		5,000	2,625	(241)			(241)		5,000		385	385	7		L
94106L-10-9	WASTE MGMT INC DEL		06/28/2018	Various	152.000	12,303		12,409	518	(78)			(78)		12,409		(106)	(106)	71		L
941848-10-3	WATERS CORPORATION		06/15/2018	Various	192.000	37,493		37,073	34,388						37,073		419	419			L
92939U-10-6	WEC ENERGY GROUP INC		06/28/2018	Various	453.000	28,932		27,970							27,970		961	961			L
949746-10-1	WELLS FARGO CO		06/05/2018	Various	196,434.000	10,603,278		10,880,476	11,845,089	(1,024,876)			(1,024,876)		10,880,476		(277,198)	(277,198)	151,693		L
95040Q-10-4	WELLTOWER INC		05/31/2018	BARCLAYS	3,620.000	208,681		191,883	230,847	(38,678)			(38,678)		191,883		16,798	16,798	5,989		L
958102-10-5	WESTERN DIGITAL CORP.		06/15/2018	Various	7,848.000	655,323		683,090							683,090		(27,766)	(27,766)	3,918		L
959802-10-9	WESTERN UN CO COM		06/28/2018	Various	519.000	10,465		9,859	608						9,859		606	606	143		L
097417-10-1	WESTPAC BANKING CORP	B	05/31/2018	BANK OF AMERICA/MERRILL LYNCH	103,400.000	2,178,155		2,430,811	1,270,525	14,706			14,706	(91,301)	2,430,811	14,689	(267,346)	(252,656)			U
96145D-10-5	WESTROCK		06/05/2018	Various	184.000	11,156		11,208							11,208		(52)	(52)	14		L
962166-10-4	WEYERHAEUSER CO		06/28/2018	Various	268.000	9,640		9,752							9,752		(112)	(112)	86		L

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
963320-10-6	WHIRLPOOL CORP COM		06/05/2018	CITIGROUP GLOBAL MARKETS	74.000	11,134		11,464							11,464		(331)	(331)	62		L
96812T-10-2	WILDHORSE RESOURCE DEVELOPMENT COR		05/14/2018	DIRECT	15,423.000	387,175		424,133							424,133		(36,957)	(36,957)			L
969457-10-0	WILLIAMS COS INC		06/28/2018	Various	827.000	22,249		21,230							21,230		1,019	1,019	185		L
G96629-10-3	WILLIS TOWERS WATSON PLC		06/28/2018	Various	274.000	41,925		41,950							41,950		(25)	(25)			L
98138H-10-1	WORKDAY INC.		06/15/2018	Various	98.000	12,841		12,701							12,701		140	140			L
981558-10-9	WORLDPAY INC CLASS A		06/28/2018	Various	197.000	16,196		15,961							15,961		234	234			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		05/07/2018	Various	339.000	37,791		36,684	33,718	(2,517)			(2,517)		36,684		1,107	1,107	195		L
983134-10-7	WYNN RESOR TS LTD COM		06/06/2018	CITIGROUP GLOBAL MARKETS	35.000	6,308		6,738							6,738		(430)	(430)	26		L
98389B-10-0	XCEL ENERGY INC		06/28/2018	Various	475.000	21,667		20,907	2,550	(118)			(118)		20,907		760	760	99		L
984121-60-8	XEROX CORP		05/31/2018	Various	23,445.000	637,928		694,471	653,368	11,431			11,431		694,471		(56,543)	(56,543)	11,465		L
983919-10-1	XILINX INC COM		06/28/2018	Various	127.000	8,389		8,525							8,525		(136)	(136)	35		L
G98294-10-4	XL GROUP LTD	D	04/03/2018	GOLDMAN, SACHS & CO.	846.000	46,939		30,760							30,760		16,179	16,179	186		L
983793-10-0	XPO LOGISTICS INC		06/28/2018	Various	47.000	4,762		4,813							4,813		(51)	(51)			L
98419M-10-0	XYLEM		06/01/2018	Various	32.000	2,406		2,316							2,316		90	90	2		L
988498-10-1	YUM! BRANDS INC		06/28/2018	Various	243.000	19,458		20,483							20,483		(1,025)	(1,025)	51		L
98919V-10-5	ZAYO GROUP HOLDINGS INC		06/28/2018	Various	79,636.000	2,870,195		2,786,830							2,786,830		83,364	83,364			L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		06/05/2018	Various	6,440.000	718,270		754,032	766,737	(22,684)			(22,684)		754,032		(35,762)	(35,762)	3,050		L
989701-10-7	ZIONS BANCORP		05/07/2018	BANK OF AMERICA/MERRILL LYNCH	84.000	4,662		4,599							4,599		63	63			L
98978V-10-3	ZOETIS INC		06/28/2018	Various	114.000	9,572		9,478							9,478		94	94			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	04/06/2018	DISTRIBUTION	0.000	22,870		22,776							22,776	94		94			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						327,255,979	XXX	338,340,723	257,578,916	(22,380,417)			(22,380,417)	(1,305,858)	338,340,723	(1,805,380)	(9,279,364)	(11,084,745)	5,028,744	XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	06/04/2018	Various	1,133,938.000	75,842,495		73,975,936							73,975,936		1,866,559	1,866,559			L
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	05/08/2018	Various	2,318,470.000	132,582,824		134,628,446							134,628,446		(2,045,622)	(2,045,622)			L
464287-20-0	ISHARES CORE S&P 500 ETF		06/27/2018	Various	427,471.000	116,250,546		108,430,247	64,405,437	(6,526,839)			(6,526,839)		108,430,247		7,820,299	7,820,299	294,301		L
464286-50-9	ISHARES MSCI CANADA ETF	C	06/04/2018	CITIGROUP GLOBAL MARKETS	66,676.000	1,926,909		1,824,189							1,824,189		102,720	102,720			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	04/13/2018	Various	87,275.000	5,740,817		5,681,009							5,681,009		59,808	59,808			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		06/27/2018	Various	402,159.000	60,739,932		58,232,294	33,802,385	(1,359,740)			(1,359,740)		58,232,294		2,507,638	2,507,638	154,125		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/28/2018	Various	82,100.000	13,399,012		12,693,505							12,693,505		705,507	705,507			L
78462F-10-3	SPDR S&P 500 ETF TRUST		05/11/2018	Various	386,080.000	102,983,813		95,191,846	97,657,684	(7,838,670)			(7,838,670)		95,191,846		7,791,967	7,791,967	401,366		U
9299999. Subtotal - Common Stocks - Mutual Funds						509,466,347	XXX	490,657,471	195,865,506	(15,725,249)			(15,725,249)		490,657,471		18,808,876	18,808,876	849,792	XXX	XXX
9799997. Total - Common Stocks - Part 4						836,722,326	XXX	828,998,195	453,444,422	(38,105,666)			(38,105,666)	(1,305,858)	828,998,195	(1,805,380)	9,529,511	7,724,131	5,878,536	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						836,722,326	XXX	828,998,195	453,444,422	(38,105,666)			(38,105,666)	(1,305,858)	828,998,195	(1,805,380)	9,529,511	7,724,131	5,878,536	XXX	XXX
9899999. Total - Preferred and Common Stocks						837,028,503	XXX	829,338,046	453,444,422	(38,105,666)			(38,105,666)	(1,305,858)	829,338,046	(1,820,371)	9,510,828	7,690,457	5,883,671	XXX	XXX
9999999 - Totals						8,074,851,203	XXX	8,157,404,452	4,033,067,267	(31,195,686)	(4,165,823)		(35,361,509)	(1,305,858)	8,121,746,489	(1,813,127)	(46,945,592)	(48,758,719)	94,859,985	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 123

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
PUT OPTION on EQUITY SEP18 EFA P @ 68.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/11/2018	09/21/2018		95,200,000	68.00		1,330,000		2,716,000		2,716,000	1,386,000						0005
PUT OPTION on EQUITY SEP18 EFA P @ 68.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/11/2018	09/21/2018		278,800,000	68.00		3,895,000		7,954,000		7,954,000	4,059,000						0005
PUT OPTION on EQUITY SEP18 EFA P @ 68.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2018	09/21/2018		170,000,000	68.00		2,250,000		4,850,000		4,850,000	2,600,000						0005
PUT OPTION on EQUITY SEP18 SPX P @ 2525.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	02/15/2018	09/21/2018	1,700	170,000	2,525.00		13,345,000		4,454,000		4,454,000	(8,891,000)						0005
PUT OPTION on EQUITY DEC18 EFA P @ 68.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	05/30/2018	12/21/2018	19,500	1,950,000	68.00		4,797,000		5,801,250		5,801,250	1,004,250						0005
PUT OPTION on EQUITY JUL18 SPX P @ 2700.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	06/22/2018	07/20/2018	174	17,400	2,700.00		246,923		437,610		437,610	190,687						0005
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											25,863,923		26,212,860	XXX	26,212,860	348,937					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											25,863,923		26,212,860	XXX	26,212,860	348,937					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options											25,863,923		26,212,860	XXX	26,212,860	348,937					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options											25,863,923		26,212,860	XXX	26,212,860	348,937					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
PUT OPTION on EQUITY SEP18 EFA P @ 61.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/11/2018	09/21/2018		85,400,000	61.00		(303,660)		(595,000)		(595,000)	(291,340)						0005
PUT OPTION on EQUITY SEP18 EFA P @ 61.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/11/2018	09/21/2018		250,100,000	61.00		(922,500)		(1,742,500)		(1,742,500)	(820,000)						0005
PUT OPTION on EQUITY SEP18 EFA P @ 61.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2018	09/21/2018		152,500,000	61.00		(514,100)		(1,062,500)		(1,062,500)	(548,400)						0005
PUT OPTION on EQUITY SEP18 SPX P @ 2275.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	02/15/2018	09/21/2018	1,700	170,000	2,275.00		(6,630,000)		(1,547,000)		(1,547,000)	5,083,000						0005
PUT OPTION on EQUITY DEC18 EFA P @ 61.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	05/30/2018	12/21/2018	19,500	1,950,000	61.00		(1,696,500)		(1,959,750)		(1,959,750)	(263,250)						0005
0519999. Subtotal - Written Options - Hedging Other - Put Options											(10,066,760)		(6,906,750)	XXX	(6,906,750)	3,160,010					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(10,066,760)		(6,906,750)	XXX	(6,906,750)	3,160,010					XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options											(10,066,760)		(6,906,750)	XXX	(6,906,750)	3,160,010					XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options											(10,066,760)		(6,906,750)	XXX	(6,906,750)	3,160,010					XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(99,463)		(25,139)	(23,207)		(23,207)	13,836		9,946			4FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(109,666)		(25,139)	(22,735)		(22,735)	11,490		10,967			4FE	0001
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(25,139)	(20,961)		(20,961)	5,085		11,656			4FE	0001
CDS SINGLE SWAP SCDS (KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(82,368)		(125,694)	(494,123)		(494,123)	140,248		8,133			4FE	0001
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)		(75,417)	(313,283)		(313,283)	52,213		38,378			2FE	0001
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2016	06/20/2019		5,000,000	credit event/(5.0000)	862,500		(125,694)	(227,867)		(227,867)	235,666		(126,322)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/25/2016	12/20/2018		5,000,000	credit event/(1.0000)	204,607		(25,139)	(22,797)		(22,797)	58,247		(35,277)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/26/2016	12/20/2018		5,000,000	credit event/(1.0000)	204,444		(25,139)	(22,797)		(22,797)	58,253		(35,283)			2FE	0001
CDS SINGLE SWAP SCDS (AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018		18,000,000	credit event/(1.0000)	(307,864)		(90,500)	(78,647)		(78,647)	35,014		53,490			1FE	0001
CDS SINGLE SWAP SCDS (LLOYDS)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2016	12/20/2018		25,000,000	credit event/(1.0000)	(212,257)		(125,694)	(104,450)		(104,450)	76,156		36,879			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)	1,667,717		(87,986)	(372,396)		(372,396)	233,965		(171,048)			2FE	0001
CDS SINGLE SWAP SCDS (LPX)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(62,847)	(372,340)		(372,340)	24,677		43,115			3FE	0001
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		1,800,000	credit event/(1.0000)	154,560		(9,050)	25,345		25,345	18,573		(15,473)			3FE	0001
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	12/20/2019		5,000,000	credit event/(1.0000)	(86,408)		(25,139)	(62,167)		(62,167)	3,970		18,560			2FE	0001
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/22/2017	06/20/2022		3,600,000	credit event/(1.0000)	258,243		(18,100)	50,691		50,691	32,961		(26,761)			3FE	0001
CDS SINGLE SWAP SCDS (XRX)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/05/2017	06/20/2019		20,000,000	credit event/(1.0000)	(277,485)		(100,556)	(137,143)		(137,143)	(24,382)		77,558			3FE	0001
CDS SINGLE SWAP SCDS (XL)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/08/2017	12/20/2018		20,000,000	credit event/(1.0000)	(194,708)		(100,556)	(92,483)		(92,483)	7,335		76,356			2FE	0001
CDS SINGLE SWAP SCDS (URI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(44,244)	(265,332)		(265,332)	31,905		32,539			3FE	0001
CDS SINGLE SWAP SCDS (UVN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(44,244)	(165,266)		(165,266)	102,093		21,958			4FE	0001
CDS SINGLE SWAP SCDS (TGNA)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(44,244)	(203,846)		(203,846)	28,809		26,074			3FE	0001
CDS SINGLE SWAP SCDS (AET)	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2018	12/20/2018		30,000,000	credit event/(1.0000)		(214,282)	(102,500)	(135,754)		(135,754)	(11,734)		90,262			1FE	0001
CDS SINGLE SWAP SCDS (BAYNGR)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/04/2018	06/20/2019		30,000,000	credit event/(1.0000)		(286,161)	(47,500)	(255,137)		(255,137)	(7,321)		38,344			2FE	0001
CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICEC	06/19/2018	06/20/2023		200,000,000	credit event/(1.0000)		(3,386,362)	61,111	(3,014,360)		(3,014,360)	351,602		20,400			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										225,851	(3,886,804)	(1,294,550)	(6,331,054)	XXX	(6,331,054)	1,478,662		204,452			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										225,851	(3,886,804)	(1,294,550)	(6,331,054)	XXX	(6,331,054)	1,478,662		204,452			XXX	XXX
CDS CS4218240 ON HIG 100 09/20/2018	416515F*0 - CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS Attached to Cash Security - (416415HV2, 416415HU4)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		50,278	(15,953)		21,145					10,000,000	2FE	

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS SINGLE SWAP CDS (OLN)	680665B#2 - CDS SINGLE SWAP CDS (OLN) due 06/20/2022, CDS Attached to Cash Security - (459200JC6)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		22,625	(110,062)		(32,060)			13,864		4,500,000	3FE	
CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1)	PENDING - CDS SINGLE SWAP ICE (CDX.NA.IG.30.V1) due 06/20/2023, CDS Attached to Cash Security - (931142EK5, 9128284R8, 478160CJ1, 369550AY4, 06051GGZ6, 037833BY5)		Credit	ICEC	06/28/2018	06/20/2023		220,000,000	1.0000/(credit event)		3,144,434	(122,222)	3,140,923		3,140,923			(3,511)		220,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(157,493)	3,144,434	(49,319)	3,014,907	XXX	3,130,008			10,352		234,500,000	XXX	XXX
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 20-Dec-2018 Pay USD Float US3MLIB + due 12/20/2018, CDS Attached to Cash Security - (9128284L1, 912828400)	SCHEDULE D	BOND PORTFOLIO	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2018	12/20/2018		8,400,000	IBOXHY(US0003M)			(22,406)								35,719		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 20-Dec-2018 Pay USD Float US3MLIB + due 12/20/2018, CDS Attached to Cash Security - (9128284L1, 912828400)	SCHEDULE D	BOND PORTFOLIO	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2018	12/20/2018		8,400,000	IBOXHY(US0003M)			(20,351)								35,719		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 20-Dec-2018 Pay USD Float US3MLIB + due 12/20/2018, CDS Attached to Cash Security - (9128284L1, 912828400)	SCHEDULE D	BOND PORTFOLIO	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/29/2018	12/20/2018		8,400,000	IBOXHY(US0003M)			(16,755)								35,719		
SWAP 20-Dec-2018 Pay USD Float US3MLIB +0 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 20-Dec-2018 Pay USD Float US3MLIB + due 12/20/2018, CDS Attached to Cash Security - (912828400)	SCHEDULE D	BOND PORTFOLIO	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2018	12/20/2018		4,200,000	IBOXHY(US0003M)			(6,323)								17,860		
SWAP 27-Sep-2018 Pay USD Float US1MLIB + 0 Rcv USD Float MSIMI_US + 0	PENDING - SWAP 27-Sep-2018 Pay USD Float US1MLIB + due 09/27/2018, CDS Attached to Cash Security - (912828400)	SCHEDULE D	EQUITY PORTFOLIO	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2018	09/27/2018		147,590,695	M2USIM(US0001M)			(34,331)								518,226		
1009999. Subtotal - Swaps - Replication - Total Return												(100,167)		XXX						643,244	XXX	XXX
1029999. Subtotal - Swaps - Replication										(157,493)	3,144,434	(149,487)	3,014,907	XXX	3,130,008			10,352		235,143,244	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										68,358	(742,370)	(1,343,869)	(3,316,146)	XXX	(3,201,046)	1,478,662		214,804		234,500,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return												(100,167)		XXX						643,244	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										68,358	(742,370)	(1,444,037)	(3,316,146)	XXX	(3,201,046)	1,478,662		214,804		235,143,244	XXX	XXX
BAS0EZ251 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		2,525,875	(0.70641 GBP) / 1 USD				70,526		70,526		(1,152)			10,326		0002
BAS0EZ277 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		6,675,525	(0.70641 GBP) / 1 USD				186,390		186,390		(3,045)			27,290		0002
BAS0FLA03 (0.8395 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2016	04/18/2019		16,259,198	(0.83952 EUR) / 1 USD				(28,349)		(28,349)		630,211			72,713		0002
BAS0FQZX3 (0.8398 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2016	04/29/2019		17,285,415	(0.83984 EUR) / 1 USD				(83,017)		(83,017)		637,478			78,745		0002
BAS0GHDB4 (0.8708 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	04/29/2019		542,914	(0.87077 EUR) / 1 USD				(22,283)		(22,283)		20,665			2,473		0002
BAS0GHDD0 (0.7477 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	06/27/2019		7,607,875	(0.74771 GBP) / 1 USD				(31,086)		(31,086)		210,211			37,883		0002
BAS0HFYZ1 (0.8495 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	04/29/2019		272,158	(0.84947 EUR) / 1 USD				(4,378)		(4,378)		10,137			1,240		0002
BAS0MHZP2 (0.7711 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		16,572,608	(0.77106 GBP) / 1 USD				(763,276)		(763,276)		426,914			106,594		0002
BAS0MHZR8 (8.4337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		4,430,119	(8.43370 SEK) / 1 USD				41,463		41,463		396,112			28,494		0002
BAS0PFJK2 1.3347 0 / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		25,693,745	(0.74920 GBP) / 1 USD				(325,813)		(325,813)		915,791			187,681		0002
BAS0PXGD2 (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		4,041,260	(1.23723 CAD) / 1 USD				89,233		89,233		60,902			30,194		0002
BAS0Q3D24 (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		2,255,826	(0.73143 GBP) / 1 USD				(2,718)		(2,718)		53,113			16,478		0002
BAS0Q98B7 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		1,146,511	0.73265 GBP / (1 USD)				1,673		1,673		(28,556)			8,375		0002
BAS0Q98F8 (0.737 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		1,166,886	(0.73700 GBP) / 1 USD				(2,091)		(2,091)		28,716			7,505		0002
BAS0Q98K7 (0.746 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	03/01/2019		1,313,644	(0.74601 GBP) / 1 USD				2,523		2,523		35,163			5,370		0002
BAS0Q98P6 7.7823 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		462,588	7.78230 SEK / (1 USD)				(38,148)		(38,148)		(38,156)			2,975		0002
BAS0QTGS7 (0.7241 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	02/24/2020		966,662	(0.72414 GBP) / 1 USD				14,425		14,425		23,369			6,218		0002
BAS0QTGT5 0.8183 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	04/29/2019		321,379	0.81834 EUR / (1 USD)				(6,549)		(6,549)		(11,588)			1,464		0002
BAS0QVA58 (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2017	02/24/2020		1,919,317	(0.72589 GBP) / 1 USD				24,272		24,272		46,512			12,345		0002
BAS0R9FE2 (1059.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	01/31/2019		1,143,750	(1059.50000 KRW)/1 USD				22,588		22,588		22,588			4,389		0002
BAS0R9FG7 (0.7026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	02/24/2020		1,430,351	(0.70262 GBP) / 1 USD				61,336		61,336		61,336			9,200		0002
BAS0R9FH5 0.7874 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	04/29/2019		711,192	0.78741 EUR / (1 USD)				(40,268)		(40,268)		(40,268)			3,240		0002
BAS0R9G92 (6.5753 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	01/31/2019		18,453,983	(6.57534 CNH) / 1 USD				137,190		137,190		137,190			70,816		0002
BAS0S1T94 (3.3672 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2018	03/15/2019		3,057,733	(3.36720 BRL) / 1 USD				435,745		435,745		435,745			12,854		0002
BAS0S39F8 (7.7459 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		569,337	(7.74585 SEK) / 1 USD				49,280		49,280		49,280			3,662		0002
BAS0S39G6 0.7868 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	04/29/2019		127,101	0.78677 EUR / (1 USD)				(7,291)		(7,291)		(7,291)			579		0002
BAS0S39H4 (0.6957 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		1,868,579	(0.69571 GBP) / 1 USD				96,902		96,902		96,902			12,019		0002
BAS0S7B66 (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				904,080		904,080		904,080			195,000		0002
BAS0SHHL5 (0.6837 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/11/2018	02/24/2020		1,576,871	(0.68366 GBP) / 1 USD				106,457		106,457		106,457			10,142		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BASOSL6A2 (6.3841 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	01/31/2019		2,308,848	(6.38413 CNH) / 1 USD				49,749		49,749		49,749			8,860		0002
BASOSL6B0 (1061.8801 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		13,233,694	(1061.88009 KRW)/1 USD				214,660		214,660		214,660			60,387		0002
BASOSL6C8 (1062.4728 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		13,226,311	(1062.47280 KRW)/1 USD				211,046		211,046		211,046			60,353		0002
BASOSL6D6 (1064.88 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	04/30/2019		13,196,412	(1064.88000 KRW)/1 USD				196,411		196,411		196,411			60,217		0002
BASOSQRU4 (0.7383 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/04/2018	07/06/2018		10,564,604	(0.73831 GBP) / 1 USD				132,599		132,599		132,599			6,773		0002
BASOSQW46 0.8136 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/07/2018	04/29/2019		1,103,781	0.81356 EUR / (1 USD)				(28,675)		(28,675)		(28,675)			5,028		0002
BASOSQW87 (0.7136 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/07/2018	02/24/2020		721,719	(0.71357 GBP) / 1 USD				20,680		20,680		20,680			4,642		0002
BASOSSOP0 (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				44,268		44,268		44,268			27,463		0002
BASOSUYF0 (0.731 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/17/2018	03/01/2019		670,337	(0.73097 GBP) / 1 USD				15,814		15,814		15,814			2,740		0002
BASOSXB36 (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,556,525	(0.77453 EUR) / 1 USD				175,608		175,608		175,608			115,675		0002
BASOSYDT5 (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,555,751	(0.77457 EUR) / 1 USD				174,896		174,896		174,896			115,668		0002
BASOT9P41 (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		1,646,098	(0.72292 GBP) / 1 USD				14,142		14,142		14,142			12,024		0002
BASOT9P58 (3.929 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	03/15/2019		1,291,677	(3.92900 BRL) / 1 USD				3,065		3,065		3,065			5,430		0002
BASOTA3G5 0.8384 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/18/2018	04/29/2019		4,711,340	0.83840 EUR / (1 USD)				14,682		14,682		14,682			21,463		0002
BASOTBHX1 0.7532 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2018	07/06/2018		10,355,703	0.75320 GBP / (1 USD)				(56,391)		(56,391)		(56,391)			6,639		0002
BASOTBLJ7 (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				34,747		34,747		34,747			103,621		0002
1229999. Subtotal - Forwards - Hedging Other													2,106,119	XXX	2,106,119		6,396,119			1,583,247	XXX	XXX
1269999. Subtotal - Forwards													2,106,119	XXX	2,106,119		6,396,119			1,583,247	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										225,851	11,910,359	(1,294,550)	15,081,175	XXX	15,081,175	4,987,609	6,396,119	204,452		1,583,247	XXX	XXX
1419999. Subtotal - Replication										(157,493)	3,144,434	(149,487)	3,014,907	XXX	3,130,008			10,352		235,143,244	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										68,358	15,054,793	(1,444,037)	18,096,083	XXX	18,211,183	4,987,609	6,396,119	214,804		236,726,491	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0005	Equity options provide an offset to decreases in equity markets.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU8	684	93,075,300	FUTURE S&P500 EMINI SEP 18	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/21/2018	CME LCZ7XYGSLJUHFXXNXD88	06/12/2018	2,787.2000	2,721.5000	68,400		(2,246,940)				(2,246,940)	3,830,400	100/100	50
FAU8	115	22,495,150	FUTURE S&P MID 400 EMINI SEP 18	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/21/2018	CME LCZ7XYGSLJUHFXXNXD88	06/12/2018	2,006.2000	1,956.1000	23,000		(576,150)				(576,150)	862,500	100/100	100
MFSU8	279	27,277,830	EMINI MSCI EAFE INDEX SEP 18	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/21/2018	ICE EXCHANGE TRADED T330E4AS4QXXS2TT7X50	06/12/2018	2,016.6000	1,955.4000	171,585		(853,740)				(853,740)	1,255,500	100/100	50
RTYU8	539	44,400,125	RUSSELL 2000 EMINI CME SEP 18	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/21/2018	CME LCZ7XYGSLJUHFXXNXD88	06/12/2018	1,681.7000	1,647.5000	(86,240)		(921,690)				(921,690)	1,697,850	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective												176,745		(4,598,520)				(4,598,520)	7,646,250	XXX	XXX
TUU8	3,193	676,367,187	US 2YR NOTE SEP 18	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	09/28/2018	CHICAGO BOARD OF TRADE CHICAGO BOARD OF TRADE	05/30/2018	106.1222	105.9141	(99,813)					(1,329,342)	(1,329,342)	1,468,780	0001	2,000
1289999. Subtotal - Long Futures - Hedging Other												(99,813)					(1,329,342)	(1,329,342)	1,468,780	XXX	XXX
TUU8	3,000	635,484,360	US 2YR NOTE SEP 18	APPLIED - US 2YR NOTE SEP 18 due 09/28/2018, CDS Attached to Cash Security - (984121CG6, 92826CAC6, 855244AN9, 581557BD6, 58013MEM2, 38141GWT7, 278865AY6, 26441CAW5, 21036PAV0, 11134LAD1, 0258M0DT3, 023135AM8)	APPLIED -	Equity/Index.	09/28/2018	CHICAGO BOARD OF TRADE CHICAGO BOARD OF TRADE	05/30/2018	106.1159	105.9141	(93,780)					(1,210,953)	(1,210,953)	1,380,000	0001	2,000
1299999. Subtotal - Long Futures - Replication												(93,780)					(1,210,953)	(1,210,953)	1,380,000	XXX	XXX
1329999. Subtotal - Long Futures												(16,848)		(4,598,520)			(2,540,295)	(7,138,815)	10,495,030	XXX	XXX
TYU8	600	600,000	US 10YR NOTE SEP 18	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	09/19/2018	CHICAGO BOARD OF TRADE CHICAGO BOARD OF TRADE	06/07/2018	119.5938	120.1875	(41,883)					(356,250)	(356,250)	630,000	0001	1,000
WNU8	355	56,644,688	FUTURE US ULTRA T-BOND SEP 18	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	09/19/2018	CHICAGO BOARD OF TRADE CHICAGO BOARD OF TRADE	06/28/2018	159.4366	159.5625	(41,258)					(44,688)	(44,688)	1,171,500	100/100	1,000
1349999. Subtotal - Short Futures - Hedging Other												(83,141)					(400,938)	(400,938)	1,801,500	XXX	XXX
1389999. Subtotal - Short Futures												(83,141)					(400,938)	(400,938)	1,801,500	XXX	XXX
1399999. Subtotal - Hedging Effective												176,745		(4,598,520)				(4,598,520)	7,646,250	XXX	XXX
1409999. Subtotal - Hedging Other												(182,954)					(1,730,280)	(1,730,280)	3,270,280	XXX	XXX
1419999. Subtotal - Replication												(93,780)					(1,210,953)	(1,210,953)	1,380,000	XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(99,989)		(4,598,520)			(2,941,232)	(7,539,752)	12,296,530	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	6,834,827	3,681,134	10,515,961
Total Net Cash Deposits	6,834,827	3,681,134	10,515,961

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	21,208,821	(8,105,270)	21,208,821	10,955,845	(3,869,724)	10,955,845	12,296,530	4,191,260
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			(135,754)			(135,754)		17,860	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		929,425	(1,520,070)		950,571	(1,504,117)		10,195,000	9,604,355
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(104,450)			(104,450)			
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y			(509,539)			(509,539)			
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y								35,719	35,719
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	4,090,000	2,642,371	(1,541,776)		2,642,371	(1,541,776)		1,977,911	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	12,570,000	15,570,691	(4,414,630)		15,570,691	(4,414,630)			
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y			(110,062)			(32,060)		4,500,000	4,389,938
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y			(22,797)			(22,797)			
0299999. Total NAIC 1 Designation				16,660,000	19,142,487	(8,359,077)		19,163,632	(8,265,121)		16,726,491	14,030,013
0899999. Aggregate Sum of Central Clearing houses					3,140,923	(3,014,360)	126,563	3,140,923	(3,014,360)	126,563	220,000,000	219,829,043
0999999 - Gross Totals				16,660,000	43,492,230	(19,478,707)	21,335,383	33,260,400	(15,149,205)	11,082,408	249,023,021	238,050,315
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					43,492,230	(19,478,707)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	570,000	570,000	570,000		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		CASH	370,000	370,000	370,000		V
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	990,000	990,000	990,000		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	10,000	10,000	10,000		V
JPMORGAN CHASE BANK, N.A. (ICE, CME)	Cash		CASH	11,915,092	11,915,092	11,915,092		I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	383,209	383,209	383,209		IV
0199999 - Total				14,238,301	14,238,301	14,238,301	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	12,570,000	12,570,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	4,090,000	4,090,000	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	297,520	297,520	XXX		IV
0299999 - Total				16,957,520	16,957,520	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		5,533,944	5,533,944	07/02/2018
9099999. Total - Cash (Schedule E Part 1 type)				5,533,944	5,533,944	XXX
9999999 - Totals				5,533,944	5,533,944	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (19,288,373) Book/Adjusted Carrying Value $ (19,288,373)
2. Average balance for the year Fair Value $ 23,269,644 Book/Adjusted Carrying Value $ 23,269,644
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 5,533,944 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
021441-AE-0	ALTERA CORP		1FE	10,000,000	10,017,334	11/15/2018
097014-AM-6	BOEING CAPITAL CORP		1FE	5,001,055	5,000,787	08/15/2018
191216-BF-6	COCA-COLA CO		1FE	17,780,324	17,845,234	11/01/2018
437076-BB-7	HOME DEPOT INC		1FE	28,992,518	28,998,351	09/10/2018
89236T-AY-1	TOYOTA MOTOR CREDIT CORP		1FE	9,983,780	9,999,843	10/24/2018
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		1FE	4,581,333	4,606,152	12/01/2018
263534-BT-5	E.I. DU PONT DE NEMOURS		1FE	10,010,550	10,017,474	07/15/2018
89236T-BB-0	TOYOTA MOTOR CREDIT CORP		1FE	9,976,800	10,038,906	01/17/2019
110122-BA-5	BRISTOL-MYERS SQUIBB CO		1FE	7,454,925	7,498,013	02/27/2019
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		1FE	14,903,730	14,995,842	03/28/2019
713448-DR-6	PEPSICO INC		1FE	19,849,680	19,993,675	05/02/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				138,534,695	139,011,609	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				138,534,695	139,011,609	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations				138,534,695	139,011,609	XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds				138,534,695	139,011,609	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
24902U-G2-2	DENTSPLY INTERNATIONAL INC			249,954	249,983	07/02/2018
91820N-GL-4	VF CORPORATION			649,157	649,228	07/20/2018
91820N-G5-9	VF CORPORATION			8,257,002	8,257,953	07/05/2018
46070Q-G9-5	INTERPUBLIC GROUP OF COMPANIES INC			22,216,994	22,219,584	07/09/2018
4851E1-G5-7	KANSAS CITY POWER & LIGHT COMPANY			8,721,737	8,722,751	07/05/2018
03040M-G9-2	AMERICAN WATER CAPITAL CORP.			7,995,144	7,996,000	07/09/2018
30040Y-G2-4	EVERSOURCE ENERGY			3,499,367	3,499,783	07/02/2018
13639D-GH-0	CANADIAN NATIONAL RAILWAY COMPANY			14,985,285	14,986,800	07/17/2018
03040M-G6-8	AMERICAN WATER CAPITAL CORP.			4,008,300	4,008,741	07/06/2018
68236G-GG-6	ONCOR ELECTRIC DELIVERY CO			2,497,288	2,497,500	07/16/2018
37362J-GC-0	GEORGIA TRANSMISSION CORP			4,996,525	4,996,929	07/12/2018
68236G-G2-7	ONCOR ELECTRIC DELIVERY CO			6,498,791	6,499,592	07/02/2018
37737Q-G6-5	GLAXOSMITHKLINE LLC			34,986,875	34,990,375	07/06/2018
84364U-G9-2	SOUTHERN POWER COMPANY			1,998,742	1,998,956	07/09/2018
97684H-GQ-8	WISCONSIN PUBLIC SERVICE CORPORATI			3,494,554	3,494,812	07/24/2018
8424C1-G2-8	SOUTHERN CALIFORNIA EDISON COMPANY			6,198,884	6,199,621	07/02/2018
46070Q-G2-0	INTERPUBLIC GROUP OF COMPANIES INC			3,395,407	3,399,783	07/02/2018
08465S-G5-2	BERKSHIRE HATHAWAY ENERGY CO			5,797,831	5,798,544	07/05/2018
68236G-G5-0	ONCOR ELECTRIC DELIVERY CO			1,999,252	1,999,500	07/05/2018
92780K-GA-0	VIRGINIA ELECTRIC AND POWER COMPAN			2,748,160	2,748,426	07/10/2018
03040M-GG-6	AMERICAN WATER CAPITAL CORP.			3,995,828	3,996,133	07/16/2018
74840R-GG-8	QUESTAR GAS COMPANY			2,497,180	2,497,583	07/16/2018
08465S-GA-1	BERKSHIRE HATHAWAY ENERGY CO			10,892,425	10,893,869	07/10/2018
05531N-G2-6	BAT INTL FINANCE PLC ABS			16,796,808	16,798,927	07/02/2018
91820N-GD-2	VF CORPORATION			1,049,102	1,049,230	07/13/2018
9612C1-G9-2	WESTPAC BANKING CORP			7,495,935	7,496,717	07/09/2018
30040Y-G5-7	EVERSOURCE ENERGY			6,997,459	6,998,250	07/05/2018
74840R-GA-1	QUESTAR GAS COMPANY			999,276	999,423	07/10/2018
70109M-GQ-1	PARKER HANNIFIN CORP			2,496,545	2,496,310	07/24/2018
75955H-G3-7	REED ELSEVIER INC			7,853,052	7,854,007	07/03/2018
48668D-G5-6	KCP&L GREATER MISSOURI OPERATIONS			3,927,531	3,927,974	07/05/2018
03209M-G2-4	AMPHENOL CORPORATION			4,999,070	4,999,681	07/02/2018
84262M-GB-8	SOUTHERN COMPANY (THE)			9,992,420	9,993,472	07/11/2018
69354H-G9-4	PPL CAPITAL FUNDING INC			12,392,200	12,393,524	07/09/2018
13639D-GK-3	CANADIAN NATIONAL RAILWAY COMPANY			9,989,060	9,989,650	07/19/2018
05369C-G2-7	AVIATION CAPITAL GROUP INC			2,999,457	2,999,803	07/02/2018
8426EM-G3-3	SOUTHERN CO GAS CAPITAL CORP			2,999,256	2,999,617	07/03/2018
92780K-GB-8	VIRGINIA ELECTRIC AND POWER COMPAN			4,996,345	4,996,819	07/11/2018
00038C-GG-8	ABB TREASURY CENTER USA INC			58,945,425	58,951,325	07/16/2018
23102V-GA-2	CUMMINS INC			21,986,954	21,988,895	07/10/2018
37362J-GD-8	GEORGIA TRANSMISSION CORP			21,483,875	21,485,595	07/13/2018
62479M-G9-8	BANK OF TOKYO MIT UFJ NEW YORK			5,297,165	5,297,668	07/09/2018
08465S-G9-4	BERKSHIRE HATHAWAY ENERGY CO			4,297,291	4,297,850	07/09/2018
92240F-G6-4	VECTREN UTILITY HOLDINGS INC.			1,249,470	1,249,599	07/06/2018
68236G-GK-7	ONCOR ELECTRIC DELIVERY CO			5,492,944	5,493,455	07/19/2018
44881M-G9-8	HYDRO-QUEBEC			18,925,907	18,927,542	07/09/2018
74800K-GA-4	QUEBEC (PROVINCE OF)			7,359,346	7,360,318	07/10/2018
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			11,293,497	11,293,497	08/31/2018
26188J-20-6	DREYFUS CASH MANAGEMENT INST			165,838,948	165,816,198	08/31/2018
09248U-61-9	TREASURY TEMP FUND			331,806	331,806	08/31/2018
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			42,537	42,537	08/31/2018
85749P-10-1	STATE STREET CL INST LIQUID RSV			135,767,132	135,761,090	08/31/2018
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			151,872,547	151,851,382	08/31/2018
90262Y-86-9	UBS SLCT PRIME PREFERRED			41,068,752	41,070,775	08/31/2018
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			86,622,887	86,616,641	08/31/2018
9299999. Total - Other Assets				996,440,679	996,432,023	XXX
9999999 - Totals				1,134,975,374	1,135,443,633	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 575,347,640 Book/Adjusted Carrying Value $ 575,479,551
2. Average balance for the year Fair Value $ 825,163,346 Book/Adjusted Carrying Value $ 825,827,236

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(773,223,220)	(726,244,283)	(790,048,143)	XXX
Bank of New York Mellon	New York, New York		0.950	36,407	17,456	21,532,843	15,939,976	21,254,706	XXX
Bank of New York Mellon	New York, New York					2,562,550	3,302,519	3,235,601	XXX
Bank of Oklahoma	Tulsa, Oklahoma					405,925	129,166	143,310	XXX
Citibank, N.A.	New York, New York		0.120	158		3,659,515	11,970,113	27,177,318	XXX
Fifth Third Bank	Cincinnati, Ohio					1,077,138	511,250	579,286	XXX
First Hawaiian Bank	Honolulu, Hawaii					125,849	167,157	144,145	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					867,123	823,647	659,413	XXX
Branch Banking and Trust Co.	Richmond, Virginia					1,518,977	802,943	783,705	XXX
Capital One N.A.	New Orleans, Louisiana					920,038	1,140,104	765,731	XXX
Huntington National Bank	Columbus, Ohio					192,506	197,594	768,335	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.180	59	16	189,666,066	20,567,351	159,458,799	XXX
KeyBank National Association	Cleveland, Ohio					761,328	791,935	408,684	XXX
HSBC Bank, USA	Buffalo, New York					53,672	41,544	65,958	XXX
Regions Bank	Birmingham, Alabama					1,010,870	1,158,268	1,037,897	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					1,286,262	1,364,566	1,131,632	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(62,393,899)	(62,614,076)	(74,449,692)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					510,109	612,925	3,133,543	XXX
Northrim Bank	Anchorage, Alaska		0.200	154		266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	36,624	17,626	(609,199,639)	(729,070,591)	(643,483,061)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	36,624	17,626	(609,199,639)	(729,070,591)	(643,483,061)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	36,624	17,626	(609,199,639)	(729,070,591)	(643,483,061)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	HYDRO-QUEBEC		06/13/2018	0.000	07/09/2018	18,927,542		19,031
	QUEBEC (PROVINCE OF)		06/13/2018	0.000	07/10/2018	7,360,318		7,364
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						26,287,860		26,395
0599999. Total - U.S. Government Bonds						26,287,860		26,395
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	ABB TREASURY CENTER USA INC		06/12/2018	0.000	07/16/2018	58,951,325		61,655
	AMERICAN WATER CAPITAL CORP.		06/06/2018	0.000	07/06/2018	4,008,741		6,293
	AMERICAN WATER CAPITAL CORP.		06/07/2018	0.000	07/09/2018	7,996,000		12,000
	AMERICAN WATER CAPITAL CORP.		06/14/2018	0.000	07/16/2018	3,996,133		4,382
	AMPHENOL CORPORATION		06/19/2018	0.000	07/02/2018	4,999,681		3,833
	AVIATION CAPITAL GROUP INC		06/18/2018	0.000	07/02/2018	2,999,803		2,557
	BAT INTL FINANCE PLC ABS		06/29/2018	0.000	07/02/2018	16,798,927		2,147
	BERKSHIRE HATHAWAY ENERGY CO		06/20/2018	0.000	07/05/2018	5,798,544		4,005
	BERKSHIRE HATHAWAY ENERGY CO		06/25/2018	0.000	07/09/2018	4,297,850		1,613
	BERKSHIRE HATHAWAY ENERGY CO		06/26/2018	0.000	07/10/2018	10,893,869		3,406
	CANADIAN NATIONAL RAILWAY COMPANY		06/12/2018	0.000	07/17/2018	14,986,800		15,675
	CANADIAN NATIONAL RAILWAY COMPANY		06/15/2018	0.000	07/19/2018	9,989,650		9,200
	CUMMINS INC		06/12/2018	0.000	07/10/2018	21,988,895		23,444
	DENTSPLY INTERNATIONAL INC		06/19/2018	0.000	07/02/2018	249,983		206
	EVERSOURCE ENERGY		06/20/2018	0.000	07/02/2018	3,499,783		2,385
	EVERSOURCE ENERGY		06/21/2018	0.000	07/05/2018	6,998,250		4,375
	GEORGIA TRANSMISSION CORP		06/12/2018	0.000	07/12/2018	4,996,929		5,304
	GEORGIA TRANSMISSION CORP		06/13/2018	0.000	07/13/2018	21,485,595		21,608
	GLAXOSMITHKLINE LLC		06/08/2018	0.000	07/06/2018	34,990,375		44,275
	INTERPUBLIC GROUP OF COMPANIES INC		06/25/2018	0.000	07/02/2018	3,399,783		1,698
	INTERPUBLIC GROUP OF COMPANIES INC		06/26/2018	0.000	07/09/2018	22,219,584		8,247
	KANSAS CITY POWER & LIGHT COMPANY		06/25/2018	0.000	07/05/2018	8,722,751		3,374
	KCP&L GREATER MISSOURI OPERATIONS		06/21/2018	0.000	07/05/2018	3,927,974		2,565
	BANK OF TOKYO MIT UFJ NEW YORK		06/08/2018	0.000	07/09/2018	5,297,668		6,705
	ONCOR ELECTRIC DELIVERY CO		06/04/2018	0.000	07/02/2018	6,499,592		11,018
	ONCOR ELECTRIC DELIVERY CO		06/06/2018	0.000	07/05/2018	1,999,500		3,125
	ONCOR ELECTRIC DELIVERY CO		06/14/2018	0.000	07/16/2018	2,497,500		2,833
	ONCOR ELECTRIC DELIVERY CO		06/19/2018	0.000	07/19/2018	5,493,455		4,363
	PPL CAPITAL FUNDING INC		06/26/2018	0.000	07/09/2018	12,393,524		4,047
	PARKER HANNIFIN CORP		06/21/2018	0.000	07/24/2018	2,496,310		1,604
	QUESTAR GAS COMPANY		06/13/2018	0.000	07/10/2018	999,423		1,155
	QUESTAR GAS COMPANY		06/14/2018	0.000	07/16/2018	2,497,583		2,739
	REED ELSEVIER INC		06/25/2018	0.000	07/03/2018	7,854,007		4,663
	SOUTHERN CALIFORNIA EDISON COMPANY		06/29/2018	0.000	07/02/2018	6,199,621		758
	SOUTHERN COMPANY (THE)		06/27/2018	0.000	07/11/2018	9,993,472		2,611
	SOUTHERN CO GAS CAPITAL CORP		06/19/2018	0.000	07/03/2018	2,999,617		2,300
	SOUTHERN POWER COMPANY		06/26/2018	0.000	07/09/2018	1,998,956		653
	VF CORPORATION		06/08/2018	0.000	07/05/2018	8,257,953		11,768
	VF CORPORATION		06/08/2018	0.000	07/13/2018	1,049,230		1,476
	VF CORPORATION		06/21/2018	0.000	07/20/2018	649,228		406
	VECTREN UTILITY HOLDINGS INC.		06/21/2018	0.000	07/06/2018	1,249,599		802
	VIRGINIA ELECTRIC AND POWER COMPAN		06/13/2018	0.000	07/10/2018	2,748,426		3,149
	VIRGINIA ELECTRIC AND POWER COMPAN		06/20/2018	0.000	07/11/2018	4,996,819		3,499
	WESTPAC BANKING CORP		06/08/2018	0.000	07/09/2018	7,496,717		9,440
	WISCONSIN PUBLIC SERVICE CORPORATI		06/26/2018	0.000	07/24/2018	3,494,812		1,128
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						377,360,237		324,486
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						377,360,237		324,486
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						377,360,237		324,486
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities						26,287,860		26,395

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						403,648,097		350,881
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		06/01/2018	1.840	XXX	11,293,497	10,389	6,926
26188J-20-6	DREYFUS CASH MANAGEMENT INST		06/22/2018	2.100	XXX	165,838,948	238,729	242,069
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						177,132,445	249,117	248,995
09248U-61-9	TREASURY TEMP FUND		06/01/2018	2.080	XXX	331,806	41,865	35,586
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		06/25/2018	2.200	XXX	151,872,547	243,345	256,250
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		06/01/2018	2.040	XXX	42,537	1,917	4,488
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		06/28/2018	2.110	XXX	86,622,887	152,209	110,389
85749P-10-1	STATE STREET CL INST LIQUID RSV		06/01/2018	2.080	XXX	135,767,132	294,556	146,163
90262Y-86-9	UBS SLCT PRIME PREFERRED		06/25/2018	2.080	XXX	41,068,752	224,301	3,317
8699999. Subtotal - All Other Money Market Mutual Funds						415,705,662	958,192	556,194
8899999 - Total Cash Equivalents						996,486,204	1,207,310	1,156,069