



# QUARTERLY STATEMENT

As of September 30, 2019  
of the Condition and Affairs of the

## WEA Insurance Corporation

NAIC Group Code.....4939, 4939 (Current Period) (Prior Period)	NAIC Company Code..... 72273	Employer's ID Number..... 39-1519322
Organized under the Laws of WI	State of Domicile or Port of Entry WI	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... May 28, 1985	Commenced Business..... July 1, 1985	
Statutory Home Office	45 Nob Hill Road .. Madison .. WI .. US .. 53713-0000 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	45 Nob Hill Road .. Madison .. WI .. US .. 53713-0000 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	(608) 276-4000 <i>(Area Code) (Telephone Number)</i>
Mail Address	45 Nob Hill Road .. Madison .. WI .. US .. 53713-0000 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	45 Nob Hill Road .. Madison .. WI .. US .. 53713-0000 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	(608) 276-4000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.weatrust.com	
Statutory Statement Contact	Dawn Witek <i>(Name)</i> dwitek@neugenhealth.com <i>(E-Mail Address)</i>	(608) 661-6784 <i>(Area Code) (Telephone Number) (Extension)</i> (608) 661-6793 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Michael I Quist	President & CEO	2. Vaughn L Vance	Vice president & General Counsel
3. Dawn Witek	Treasurer	4. Barb Ruegsegger	Corporate Secretary

### OTHER

### DIRECTORS OR TRUSTEES

Margaret Guertler	Mike Halloran	Amy Johnson	Carol Kettner
Allen Knop	Mark Litow	Heather Mielke	Mary Theisen
Shelly Krajacic #	Dan Weidner	Joan Beglinger	Georgina Dennik-Champion
Sarah Kruger			

State of..... Wisconsin  
County of..... Dane

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

_____ (Signature) Michael I Quist 1. (Printed Name) President & CEO (Title)	_____ (Signature) Vaughn L Vance 2. (Printed Name) Vice president & General Counsel (Title)	_____ (Signature) Dawn Witek 3. (Printed Name) Treasurer (Title)
--	--	---

Subscribed and sworn to before me  
This 13th day of November 2019

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 \_\_\_\_\_

## ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	456,788,160		456,788,160	459,196,440
2. Stocks:				
2.1 Preferred stocks.....	300,000		300,000	
2.2 Common stocks.....	159,038,058		159,038,058	143,675,121
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....20,238,768), cash equivalents (\$.....23,027,779) and short-term investments (\$.....3,307,910).....	46,574,456		46,574,456	46,479,889
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	445,819		445,819	445,219
9. Receivables for securities.....	1,681,498		1,681,498	4,103,304
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	664,827,992	0	664,827,992	653,899,973
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,420,414		2,420,414	2,675,032
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	205,551	15,181	190,370	100,006
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,556		9,556	9,406
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	15,042
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	820,060		820,060	2,746,285
24. Health care (\$.....6,021,353) and other amounts receivable.....	6,072,434	4,177,023	1,895,411	2,022,707
25. Aggregate write-ins for other than invested assets.....	1,366,368	1,366,368	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	675,722,374	5,558,571	670,163,803	661,468,451
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	675,722,374	5,558,571	670,163,803	661,468,451

### DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. PREPAID EXPENSE.....	40,349	40,349	0	
2502. OTHER ASSETS.....	1,326,019	1,326,019	0	
2503.....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,366,368	1,366,368	0	0

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....0 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....		
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	360,866,911	352,990,312
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....		
4. Contract claims:		
4.1 Life.....		
4.2 Accident and health.....	56,336,115	66,699,571
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....		
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	15,653,371	17,448,802
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		3,261,767
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	4,970,322	
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....		
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	4,856,198	10,396,737
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	246,299	447,992
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by reporting entity as agent or trustee.....		7,112
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....		
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	25,053,755	25,596,015
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	278,831	765,110
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	8,565,550	13,203,481
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	476,827,351	490,816,899
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	476,827,351	490,816,899
29. Common capital stock.....	2,000,000	2,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....		
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	191,336,452	168,651,551
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	191,336,452	168,651,551
38. Totals of Lines 29, 30 and 37.....	193,336,452	170,651,551
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	670,163,803	661,468,450

**DETAILS OF WRITE-INS**

2501. ....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

## SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	444,367,026	458,128,977	603,790,087
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	11,200,064	10,542,541	14,689,685
4. Amortization of Interest Maintenance Reserve (IMR).....	69,926	386,305	307,351
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....			
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	49,075	367,946	889,413
9. Totals (Lines 1 to 8.3).....	455,686,090	469,425,769	619,676,536
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....			
13. Disability benefits and benefits under accident and health contracts.....	412,041,525	420,327,148	554,153,796
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....			
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....			
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	7,876,598	5,457,049	1,415,793
20. Totals (Lines 10 to 19).....	419,918,123	425,784,197	555,569,589
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	2,104,655	2,646,959	3,355,027
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses and fraternal expenses.....	39,611,965	33,477,243	48,333,417
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	288,474	1,276,660	1,573,719
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	461,923,217	463,185,059	608,831,752
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(6,237,127)	6,240,710	10,844,784
30. Dividends to policyholders and refunds to members.....			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(6,237,127)	6,240,710	10,844,784
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....			
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(6,237,127)	6,240,710	10,844,784
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....0 (excluding taxes of \$.....0 transferred to the IMR).....	5,517,918	9,606,491	9,327,546
35. Net income (Line 33 plus Line 34).....	(719,209)	15,847,201	20,172,330
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	170,651,551	167,026,307	167,026,307
37. Net income (Line 35).....	(719,209)	15,847,201	20,172,330
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	19,845,599	5,224,520	(18,129,034)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....			
41. Change in nonadmitted assets.....	3,516,252	(3,838,289)	(5,513,639)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	542,260	128,902	7,095,587
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....	(500,000)		
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	22,684,901	17,362,334	3,625,244
55. Capital and surplus as of statement date (Lines 36 + 54).....	193,336,452	184,388,641	170,651,551
<b>DETAILS OF WRITE-INS</b>			
08.301. Other Income.....	28,926	10,842	526,906
08.302. Dental Commission.....	20,148	357,104	362,507
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	49,075	367,946	889,413
2701. ....			
2702. ....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. ....			
5302. ....			
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	439,239,567	453,014,212	604,024,263
2. Net investment income.....	11,403,405	10,175,349	14,052,426
3. Miscellaneous income.....	49,075	367,946	889,413
4. Total (Lines 1 through 3).....	450,692,046	463,557,507	618,966,102
5. Benefit and loss related payments.....	422,405,131	412,074,421	544,070,678
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	47,747,326	38,935,513	51,786,823
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	470,152,457	451,009,934	595,857,501
11. Net cash from operations (Line 4 minus Line 10).....	(19,460,411)	12,547,573	23,108,601
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	655,913,039	601,159,527	760,162,334
12.2 Stocks.....	22,746,766	38,217,521	46,788,579
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	109,583		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		(7,519)	(7,558)
12.7 Miscellaneous proceeds.....	2,421,806	4,529,689	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	681,191,194	643,899,217	806,943,355
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	644,883,081	610,728,985	773,971,870
13.2 Stocks.....	13,013,538	22,579,063	42,194,947
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	100,000		
13.6 Miscellaneous applications.....	4,637,931		6,228,856
13.7 Total investments acquired (Lines 13.1 to 13.6).....	662,634,550	633,308,048	822,395,673
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).....	18,556,644	10,591,169	(15,452,318)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	500,000		
16.6 Other cash provided (applied).....	1,498,334	874,278	(3,312,509)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	998,334	874,278	(3,312,509)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	94,567	24,013,020	4,343,774
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	46,479,889	42,136,114	42,136,114
19.2 End of period (Line 18 plus Line 19.1).....	46,574,455	66,149,135	46,479,889

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

20.0001			
---------	--	--	--

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....			
3. Ordinary individual annuities.....			
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....			
7. A&H - group.....	.447,479,682	.461,269,171	.607,993,333
8. A&H - credit (group and individual).....			
9. A&H - other.....			
10. Aggregate of all other lines of business.....	.0	.0	.0
11. Subtotal (Lines 1 through 10).....	.447,479,682	.461,269,171	.607,993,333
12. Fraternal ( Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	.447,479,682	.461,269,171	.607,993,333
14. Deposit-type contracts.....			
15. Total (Lines 13 and 14).....	.447,479,682	.461,269,171	.607,993,333

**DETAILS OF WRITE-INS**

1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	.0	.0	.0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	.0	.0	.0

## NOTES TO FINANCIAL STATEMENTS

### Note 1 – Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The financial statements of WEA Insurance Corporation (WEA) have been prepared in conformity with accounting practices prescribed or permitted by the Office of the Commissioner of Insurance of the State of Wisconsin (OCI).

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
<b>NET INCOME</b>					
(1) WEA Insurance Corporation Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (719,209)	\$ 20,172,330
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ (719,209)	\$ 20,172,330
<b>SURPLUS</b>					
(5) WEA Insurance Corporation Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 193,336,452	\$ 170,651,551
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 193,336,452	\$ 170,651,551

#### C. Accounting Policy

##### Cash and Short-term Investments

WEA considers cash in checking accounts, certain money market funds and money market mutual funds, and other highly liquid debt instruments purchased with an initial remaining maturity of one year or less to be cash and short-term investments. Short-term investments are carried at fair value.

##### Investments

Investment values are determined in accordance with methods prescribed by the NAIC. Generally, bonds not backed by loans are carried at amortized cost using the interest method. Loan-backed securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method. Prepayment assumptions for single—class and multi-class structured securities are periodically reviewed and adjusted to reflect third-party estimates.

Investments in common stocks and mutual funds are carried at fair values. Unrealized gains and losses on investments in common stock and mutual funds are reported directly in surplus.

Realized gains and losses on the sale of investments are determined using the specific identification method and are included in income, excluding amounts transferred to the IMR.

##### Furniture and Equipment

Electronic data processing equipment and operating system software are recorded as admitted assets at cost, less accumulated depreciation and amortization. Depreciation is calculated using the straight-line method over the lesser of the assets' useful lives or three years.

Furniture and equipment and non-operating software are considered non admitted assets. Straight-line depreciation is calculated on these assets and charged to expense over their useful lives, which vary from three to ten years. The net change in book value (cost less depreciation) is charged or credited directly to surplus.

##### Accident and Health Reserves

Accident and health reserves include amounts payable for benefits reported but not yet settled, an estimate of benefits incurred but not reported that is based on industry tables and historical experience, adjusted for current trends and circumstances, an estimate for the future amounts payable on the long-term care and long-term disability insurance, and a premium deficiency reserve on the medical line of business.

The liabilities for long-term care insurance are estimated using estimates and assumptions regarding mortality, morbidity, lapse rates, expense, expected future premium adjustments, estimated retirement and conversion ratios, benefit utilization, and anticipated investment earnings. Since there is limited industry experience for long-term care insurance products and few comparative plans due to its design as a group product, this liability may differ substantially from the estimates made. The adequacy of long-term care premium rates is reviewed regularly and, if warranted by claims information, adjustments are made. Reserves for estimated future payments of claims to long-term care policyholders are determined and maintained subject to estimates, assumptions, and prior years' statistics. The Corporation's financial performance depends significantly on the extent to which actual experience is consistent with the assumptions used in determining reserves and pricing the policies.

A premium deficiency reserve is recorded when the anticipated medical claims payments, claims adjustment expenses, and administrative costs are expected to exceed the anticipated premiums to be collected for the remainder of the contract period. The Corporation does not use anticipated investment income as a factor in the premium deficiency reserve calculation.

Overall, management believes the accident and health reserves are adequate, but since the liability is necessarily based on estimates, the ultimate liability will differ from the amount provided. The methods for making estimates and for establishing the resulting liability are reviewed annually, and any adjustments are reflected in current year operations.

##### Reinsurance

Reinsurance premiums and benefits paid or provided are accounted for on a basis consistent with those used in accounting for the original policies issued and

**NOTES TO FINANCIAL STATEMENTS**

the terms of the reinsurance contracts.

#### Recognition of Premiums

Earned premiums are recognized over the coverage period. A liability is recorded for premiums received on policies effective in the following fiscal year. The Corporation records a receivable and corresponding advance premium for funds received by its parent organization that have not yet been remitted to the Corporation and which pertain to future coverage.

#### D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

#### Note 2 – Accounting Changes and Corrections of Errors

WEA had no material changes in accounting principles and no correction of errors during the statement period ending 09/30/2019

#### Note 3 – Business Combinations and Goodwill

##### A. Statutory Purchase Method

WEA Insurance Corporation purchased 100% interest of Health Tradition Health Plan (HTHP) from Mayo Holding Company on 10/1/2018. HTHP is an HMO that will serve both the private and public sector.

The transaction was accounted for as a statutory purchase and reflects the following:

1	2	3	4	5	6	7
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Health Tradition Health Plan	10/01/2018	\$ 11,267,871	\$ 500,000	\$ 450,000	\$ 37,500	4.80%

##### B. Statutory Merger - Not Applicable

##### C. Assumption Reinsurance - Not Applicable

##### D. Impairment Loss - Not Applicable

#### Note 4 – Discontinued Operations - Not Applicable

#### Note 5 – Investments

##### A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

##### B. Debt Restructuring - Not Applicable

##### C. Reverse Mortgages - Not Applicable

##### D. Loan-Backed Securities

#### (1) Description of Sources Used to Determine Prepayment Assumptions - Not Applicable

	1	2a	2b	3
(2)	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
		Interest	Non-Interest	
OTTI recognized 1 <sup>st</sup> 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				
c. Total 1 <sup>st</sup> Quarter	\$	\$	\$	\$
OTTI recognized 2 <sup>nd</sup> Quarter				
d. Intent to sell	\$	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2 <sup>nd</sup> Quarter	\$	\$	\$	\$
OTTI recognized 3 <sup>rd</sup> Quarter				
g. Intent to sell	\$	\$	\$	\$
g. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3 <sup>rd</sup> Quarter	\$	\$	\$	\$
OTTI recognized 4 <sup>th</sup> Quarter				
j. Intent to sell	\$	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4 <sup>th</sup> Quarter	\$	\$	\$	\$
m. Annual aggregate total	XXX	\$	\$	XXX



**NOTES TO FINANCIAL STATEMENTS**

## (3) Recognized OTTI Securities

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	\$	\$	\$	\$	\$	
Total			\$			

## (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$	78,326
	2. 12 Months or Longer	\$	98,429
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	15,685,689
	2. 12 Months or Longer	\$	10,381,993

## (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary - Not Applicable

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Purchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable
- L. Restricted Assets - Not Applicable
- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable
- O. Structured Notes - Not Applicable
- P. 5GI Securities - Not Applicable
- Q. Short Sales - Not Applicable
- R. Prepayment Penalty and Acceleration Fees - Not Applicable

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

- A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of the admitted assets of the reporting entity  
WEA has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.
- B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies  
WEA did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Companies during the statement period

**Note 7 – Investment Income**

- A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:  
WEA did not exclude (nonadmit) any investment income due and accrued during the statement.
- B. The total amount excluded:  
Not Applicable

**Note 8 – Derivative Instruments - Not Applicable****Note 9 – Income Taxes**

WEA is tax-exempt under section 501(c)(9) of the Internal Revenue Code. As such, it is not subject to federal income taxes. It is also not subject to state income taxes.

**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

- A. Nature of the Relationship Involved  
WEA Insurance Corporation (WEA) is part of a holding company system with its parent the Wisconsin Education Association Insurance Trust (Trust) and associated companies Health Tradition Health Plan (HTHP), acquired on October 1, 2018, and NeuGen, LLC a shared services and single-member organization established on January 1, 2019 by the Corporation to provide all plan services to both the Corporation and HTHP. Prior to October 1, 2018, HTHP was a wholly-owned subsidiary of Mayo Health System Holding Company.
- B. Transactions  
There were no transactions totalling more than 1/2 of 1% between WEA Insurance Corporation and its affiliates for the period of January 1, 2018 through September 30, 2018.

WEA paid a total of \$32,680,152 to NeuGen, LLC for management fees between January 1, 2019 and September 30, 2019. Services covered by the management fee include, but are not limited to overall plan management, regulatory compliance, investment management, sales, underwriting, marketing, accounting, medical management, network management, customer service, claims processing, eligibility, billing and IT management.

- C. Dollar Amounts of Transactions

---

**NOTES TO FINANCIAL STATEMENTS**


---

WEA paid the Trust \$3,706,174 for premiums received on behalf of the Trust for the period ended September 30, 2018. A total of \$32,680,152 was paid to NeuGen, LLC by WEA in the period ended September 30, 2019.

**D. Amounts Due From or To Related Parties**

At September 30, 2018 WEA reported a net receivable from the Trust of \$368,949. As of September 30, 2019 WEA reported a net receivable from HTHP of \$266,188, a net receivable from the Trust of \$147,744 and net payable to the NeuGen of \$278,831. The terms of the settlement require these amounts be settled no later than March 31st of the following year.

**E. Guarantees or Undertakings - Not Applicable**

**F. Material Management or Service Contracts and Cost-Sharing Arrangements**

In 2018, total costs of shared operations with the Trust were prorated based on cost studies performed annually. These studies analyzed the relative activities of personnel of the organizations to determine proportionate allocations of joint expenses that should be made. The allocations had been subjected to the auditing procedures applied in the audits of the basic financial statements and were approved by the Board of Directors.

On January 1, 2019, WEA transferred all employees, computers and fixed assets to newly created NeuGen, LLC. WEA pays a monthly management fee to NeuGen for the anticipated actual costs of the services necessary to manage WEA. On at least a semi-annual basis, these anticipated costs are subject to a cost study and to reconciliation.

**G. Nature of the Control Relationship - Not Applicable**

**H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned - Not Applicable**

**I. Investments in SCA that Exceed 10% of Admitted Assets - Not Applicable**

**J. Investments in Impaired SCAs - Not Applicable**

**K. Investment in Foreign Insurance Subsidiary - Not Applicable**

**L. Investment in Downstream Noninsurance Holding Company - Not Applicable**

**M. All SCA Investments - Not Applicable**

**N. Investment in Insurance SCAs - Not Applicable**

**O. SCA Loss Tracking - Not Applicable**

**Note 11 – Debt**

**A. Debt Including Capital Notes**

WEA has no capital notes or other debt obligations.

**B. FHLB (Federal Home Loan Bank) Agreements - Not Applicable**

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

**A. Defined Benefit Plan - Not Applicable**

**B. Investment Policies and Strategies - Not Applicable**

**C. Fair Value of Plan Assets - Not Applicable**

**D. Basis Used to Determine Expected Long-Term Rate-of-Return - Not Applicable**

**E. Defined Contribution Plans**

In 2018 WEA offered a single defined contribution employee retirement plan for all employees. The plan required employer contributions based on percentage of compensation. Participants were immediately vested in their voluntary and rollover contributions. Vesting in the remainder of their accounts was based on years of continuous service. A participant was fully vested after four years of credited service. WEA's contribution to the plan for the plan year ended December 31, 2018 was \$2,556,451 (employee contribution \$791,861 and employer contribution \$1,764,590). At December 31, 2018, the fair value of the plan assets was \$92,477,069.

On January 1, 2019, the plan was transferred to newly created NeuGen, LLC along with all employees. WEA no longer has any employees or Defined Contribution Plans.

**F. Multiemployer Plans - Not Applicable**

**G. Consolidated/Holding Company Plans - Not Applicable**

**H. Postemployment Benefits and Compensated Absences - Not Applicable**

**I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable**

**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

**(1) Number of Share and Par or State Value of Each Class**

WEA has 2,000,000 shares of stock authorized, issued and outstanding

**(2) Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues**

WEA has no preferred stock issued or outstanding.

**(3) Dividend Restrictions**

The maximum amount of dividends which can be paid by State of Wisconsin insurance companies to shareholders is limited to unassigned surplus.

**(4) Dates and Amounts of Dividends Paid**

A dividend of \$500,000 was declared by the Board of Directors on May 18, 2019. The Office of the Commissioner of Insurance found no reason to disapprove on July 12, 2019. The dividend was paid to the Trust in July 2019.

**(5) Profits that may be Paid as Ordinary Dividends to Stockholders**

Within the limits of (3) above, there are no restrictions placed on the portion of WEA profits that may be paid as ordinary dividends to stockholders.

**(6) Restrictions Plans on Unassigned Funds (Surplus)**

There were no restrictions placed on WEA's surplus, including for whom the surplus is being held.

**(7) Amount of Advances to Surplus not Repaid**

There were no advances to surplus.

**(8) Amount of Stock Held for Special Purposes**

There was no stock held by WEA for special purposes.

**NOTES TO FINANCIAL STATEMENTS**

- (9) Reasons for Changes in Balance of Special Surplus Funds from Prior Period  
There were no special surplus funds.
- (10) The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$19,845,599.
- (11) The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations - Not Applicable
- (12) The impact of any restatement due to prior quasi-reorganizations is as follows - Not Applicable
- (13) Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization - Not Applicable

**Note 14 – Liabilities, Contingencies and Assessments**

- A. Contingent Commitments - Not Applicable
- B. Assessments - Not Applicable
- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Total SSAP 97 and SSAP 48 Contingent Liabilities - Not Applicable
- E. Joint and Several Liabilities - Not Applicable
- F. All Other Contingencies - Not Applicable

**Note 15 – Leases**

- A. Lessee Operating Lease
- (1) Lessee's Leasing Arrangements - Not Applicable
- (2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year  
As of January 1, 2019 all leases have been transferred to newly created NeuGen, LLC. NeuGen, LLC indirectly includes a portion of the costs in the monthly management fees charged to WEA and affiliates for services rendered. Lease expense for the periods ended September 30, 2018 and September 30, 2019 were \$1,629,088 and \$0 respectively.
- (3) For Sale-Leaseback Transactions - Not Applicable
- B. Lessor Leases - Not Applicable

**Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk - Not Applicable****Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

- A. Transfers of Receivables Reported as Sales - Not Applicable
- B. Transfer and Servicing of Financial Assets - Not Applicable
- C. Wash Sales - Not Applicable

**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans**

- A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2019:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$	\$ 333,297	\$ 333,297
b. Total net other income or expenses (including interest paid to or receive from plans)			
c. Net gain or (loss) from operations		333,297	333,297
d. Total claim payment volume	\$	\$ 6,313,903	\$ 6,313,903

- B. ASC Plans - Not Applicable
- C. Medicare or Similarly Structured Cost Based Reimbursement Contract - Not Applicable

**Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable****Note 20 – Fair Value Measurements**

- A. Fair Value Measurements
- (1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Assets at Fair Value</b>					
Common Stocks & Mutual Funds	\$ 149,526,330	\$	\$	\$	\$ 149,526,330
<b>Total</b>	<b>\$ 149,526,330</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 149,526,330</b>
<b>Liabilities at Fair Value</b>					
	\$	\$	\$	\$	\$
<b>Total</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>

- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net	Total Gains and (Losses) Included in	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
-------------	-------------------	------------------------	--------------------------	--	--------------------------------------	-----------	-----------	-------	-------------	-------------------------------------

## NOTES TO FINANCIAL STATEMENTS

				Income	Surplus					
a. Assets										
	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
b. Liabilities										
	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

(3) Policies when Transfers Between Levels are Recognized - Not Applicable  
Not Applicable

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Level 2 Measurements - The fair value of securities that are categorized as level 2 is determined by management after reviewing market prices obtained from independent pricing services and brokers. Such estimated fair values do not necessarily represent the values for which these securities could have been sold at the reporting date. WEA's independent pricing services and brokers obtain prices from reputable pricing vendors in the marketplace. They continually monitor and review external pricing sources, while actively participating to resolve any pricing issues that may arise.

(5) Fair Value Disclosures - Not Applicable  
Not Applicable.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - Not Applicable

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 467,966,838	\$ 456,788,159	\$ 163,053,164	\$ 304,913,673	\$	\$	\$
Other Long Term Assets	\$ 448,254	\$ 445,819	\$	\$ 448,254	\$	\$	\$
Common Stock & Mutual Funds	\$ 149,526,330	\$ 149,519,212	\$ 149,526,330	\$	\$	\$	\$
Short Term Investments	\$ 3,307,608	\$ 3,307,910	\$ 3,307,608	\$	\$	\$	\$
Cash Equivalents	\$ 23,027,779	\$ 23,027,779	\$ 23,027,779	\$	\$	\$	\$
Cash	\$ 20,238,768	\$ 20,238,768	\$ 20,238,768	\$	\$	\$	\$

D. Not Practicable to Estimate Fair Value - Not Applicable

E. NAV Practical Expedient Investments - Not Applicable

### Note 21 – Other Items

- A. Unusual or Infrequent Items - Not Applicable
- B. Troubled Debt Restructuring Debtors - Not Applicable
- C. Other Disclosures - Not Applicable
- D. Business Interruption Insurance Recoveries - Not Applicable
- E. State Transferable and Non-Transferable Tax Credits - Not Applicable
- F. Subprime Mortgage Related Risk Exposure - Not Applicable
- G. Retained Assets - Not Applicable
- H. Insurance-Linked Securities (ILS) Contracts - Not Applicable

### Note 22 – Events Subsequent

Subsequent events have been considered through October 13, 2019 for these statutory financial statements which are to be issued on October 15, 2019. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?

Yes [ ] No [ X ]

	Current Year to Date	2018
B. ACA fee assessment payable for the upcoming year	\$	\$
C. ACA fee assessment paid		
D. Premium written subject to ACA 9010 assessment		
E. Total adjusted capital before surplus adjustment (Five-Year Historical Line 30)	\$	
F. Total adjusted capital (Five-Year Historical Line 30 minus 22B above)	\$	
G. Authorized control level (Five-Year Historical Line 31)	\$	

H. Would reporting the ACA assessment as of the current year to date have triggered an RBC action level (YES/NO)?

Yes [ ] No [ X ]

### Note 23 – Reinsurance

A. Ceded Reinsurance Report

#### Section 1 – General Interrogatories

(1) Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes [ ] No [ X ]  
If yes, give full details.

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business? Yes [ ] No [ X ]  
If yes, give full details.

#### Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes [ ] No [ X ]  
a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation

## NOTES TO FINANCIAL STATEMENTS

is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. \$

- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes [ ] No [X]  
If yes, give full details.

### Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [ ] No [X]  
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$

- B. Uncollectible Reinsurance - Not Applicable  
C. Commutation of Ceded Reinsurance - Not Applicable  
D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable  
E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer - Not Applicable  
F. Reinsurance Agreement with Affiliated Captive Reinsurer - Not Applicable  
G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - Not Applicable

### Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. Method Used by the Reporting Entity to Estimate Accrued Retrospective Premium Adjustments  
The Group Method was used to estimate accrued retrospective premium adjustments
- B. Disclose Whether Accrued Retrospective Premiums are Recorded Through Written Premium or as an Adjustment to Earned Premium  
Accrued Retrospective Premiums are recorded through written premium.
- C. Disclose the Amount of Net Premiums Written Subject to Retrospective Rating Features  
The amount of net premium written by the company at September 30, 2019 that are subject to retrospective rating features was \$48.8 million, that represented 10.9% of the total net premiums written. No other net premiums written by the company are subject to retrospective rating features.
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable  
E. Risk Sharing Provisions of the Affordable Care Act
- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?  
Yes [ ] No [X]
- (2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year to date - Not Applicable

### Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

- A. Change in Incurred Losses and Loss Adjustment Expenses  
Original estimates are increased or decreased as additional information becomes known regarding individual claims. No significant trends or unanticipated events were noted during the 3rd quarter of 2019.
- B. Information about Significant Changes in Methodologies and Assumptions - Not Applicable

### Note 26 – Intercompany Pooling Arrangements - Not Applicable

### Note 27 – Structured Settlements - Not Applicable

### Note 28 – Health Care Receivables

- A. Pharmaceutical Rebate Receivables

Quarter	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More than 180 Days After Billing
09/30/2019	\$ 1,844,331	\$	\$	\$	\$
06/30/2019	\$ 2,152,931	\$	\$	\$	\$
03/31/2019	\$ 2,024,091	\$	\$	\$	\$
	\$	\$	\$	\$	\$

**NOTES TO FINANCIAL STATEMENTS**

Quarter	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More than 180 Days After Billing
12/31/2018	\$ 1,949,274	\$ 1,703,761	\$	\$ 1,703,761	\$
09/30/2018	\$ 1,962,517	\$ 1,708,539	\$	\$	\$ 1,708,539
06/30/2018	\$ 1,257,829	\$ 1,092,682	\$	\$	\$ 1,092,682
03/31/2018	\$ 1,200,000	\$ 1,096,093	\$	\$ 1,096,093	\$
	\$	\$	\$	\$	\$
12/31/2017	\$ 1,500,000	\$ 1,560,307	\$	\$ 1,560,307	\$
09/30/2017	\$ 1,200,000	\$ 1,445,670	\$	\$ 1,445,670	\$

B. Risk Sharing Receivables - Not Applicable

**Note 29 – Participating Policies - Not Applicable**

**Note 30 – Premium Deficiency Reserves**

1.	Liability carried for premium deficiency reserve:	<u>\$6,281,353</u>
2.	Date of most recent evaluation of this liability:	<u>December 31, 2018</u>
3.	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

**Note 31 – Reserves for Life Contracts and Deposit-Type Contracts**

WEA presently writes no life insurance or annuities

**Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics - Not Applicable**

**Note 33 – Premium and Annuity Considerations Deferred and Uncollected**

WEA has no life insurance or annuity considerations deferred and uncollected

**Note 34 – Separate Accounts - Not Applicable**

**Note 35 – Loss/Claim Adjustment Expenses**

The balance in the liability for unpaid accident and health claim adjustment expense as of September 30, 2018 and September 30, 2019 were \$3,638,646 and \$3,807,905 respectively.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [ X ]
- 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. \_\_\_\_\_
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of 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 [ X ] No [ ] N/A [ ]  
If yes, attach an explanation.

As of January 1, 2019 newly formed NeuGen, LLC, a shared services and single-member organization established by WEA to provide all plan services to both WEA and affiliates, provides overall plan management, regulatory compliance, investment management, sales, underwriting, marketing, accounting, medical management, network management, customer service, claims processing, eligibility, billing and IT management services under the management agreement between the two parties.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 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. 12/31/2016
- 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). 01/28/2018
- 6.4 By what department or departments?  
Office of Commissioner of Insurance - State of Wisconsin
- 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 [ X ] No [ ] N/A [ ]
- 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 with 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 [ ] No [ X ]
- 8.4 If the 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

- 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).

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

- 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: \$ 147,744

**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 [ ] No [X]
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0

- 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	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	10,334,402	9,818,847
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 10,334,402	\$ 9,818,847
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

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
US Bank Institutional Trust and Custody	1 S. Pickney Street, Madison, WI 53703

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 and complete 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
JP Morgan Investment Management Inc	U
C.S. McKee, L.P.	U
Barrow, Hanley, Meshinney & Strauss, LLC	U
Deleware Investment Management, LLC	U
TCW	U
Clearbridge Advisors	U
Alpine Investment Management, LLC	U
Brown Advisory	U
Lazard Asset Management	U
WCM Investment Management	U
Morgan Stanley Wealth Management	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 [X] No [ ]



## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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
107038	JP Morgan Investment Management Inc	549300W78QH4XMM6K69	SEC	NO
119167	C.S McKee, L.P.		SEC	NO
105519	Barrow, Hanley, Meshinney & Strauss, LLC	213800XRVTFKWDGW6Y09	SEC	NO
105390	Deleware Investment Management, LLC		SEC	NO
106546	TCW		SEC	NO
137028	Clearbridge Advisors	549300L5KQRDVVXSK45	SEC	NO
110933	Alpine Investment Management, LLC	549300AN359H174Y9513	SEC	NO
110181	Brown Advisory	549300KMFGGW36179D06	SEC	NO
122836	Lazard Asset Management	P1LBQ116K7EXV2Q96E20	SEC	NO
104702	WCM Investment Management	5493003P0SCEHNSMX52	SEC	NO
110353	Morgan Stanley Weath management		SEC	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No [ ]

18.2 If no, list exceptions:

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

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

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

Has the reporting entity self-designated PLGI securities?

Yes [ ] No [X]

**GENERAL INTERROGATORIES (continued)**

**PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES**

**Life and Accident and Health Companies/Fraternal Benefit Societies**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-term mortgages in good standing		
1.11	Farm mortgages.....	\$	
1.12	Residential mortgages.....	\$	
1.13	Commercial mortgages.....	\$	
1.14	Total mortgages in good standing.....	\$	.0
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$	
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$	
1.32	Residential mortgages.....	\$	
1.33	Commercial mortgages.....	\$	
1.34	Total mortgages with interest overdue more than three months.....	\$	.0
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$	
1.42	Residential mortgages.....	\$	
1.43	Commercial mortgages.....	\$	
1.44	Total mortgages in process of foreclosure.....	\$	.0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	.0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$	
1.62	Residential mortgages.....	\$	
1.63	Commercial mortgages.....	\$	
1.64	Total mortgages foreclosed and transferred to real estate.....	\$	.0
2.	Operating Percentages:		
2.1	A&H loss percent.....		94.5
2.2	A&H cost containment percent.....		1.0
2.3	A&H expense percent excluding cost containment expenses.....		8.4
3.1	Do you act as a custodian for health savings accounts?.....	Yes [ ]	No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$	
3.3	Do you act as an administrator for health savings accounts?.....	Yes [ ]	No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [ ]	No [ X ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [ ]	No [ X ]

**Fraternal Benefit Societies Only:**

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ]	No [ ]	N/A [ X ]
5.2	If no, explain:	<hr/>		

6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ]	No [ X ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?		

Date	Outstanding Lien Amount

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

**NONE**

# WEA Insurance Corporation SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama.....	AL	N					0
2. Alaska.....	AK	N					0
3. Arizona.....	AZ	N					0
4. Arkansas.....	AR	N					0
5. California.....	CA	N					0
6. Colorado.....	CO	N					0
7. Connecticut.....	CT	N					0
8. Delaware.....	DE	N					0
9. District of Columbia.....	DC	N					0
10. Florida.....	FL	N					0
11. Georgia.....	GA	N					0
12. Hawaii.....	HI	N					0
13. Idaho.....	ID	N					0
14. Illinois.....	IL	N					0
15. Indiana.....	IN	N					0
16. Iowa.....	IA	N					0
17. Kansas.....	KS	N					0
18. Kentucky.....	KY	N					0
19. Louisiana.....	LA	N					0
20. Maine.....	ME	N					0
21. Maryland.....	MD	N					0
22. Massachusetts.....	MA	N					0
23. Michigan.....	MI	N					0
24. Minnesota.....	MN	N					0
25. Mississippi.....	MS	N					0
26. Missouri.....	MO	N					0
27. Montana.....	MT	N					0
28. Nebraska.....	NE	N					0
29. Nevada.....	NV	N					0
30. New Hampshire.....	NH	N					0
31. New Jersey.....	NJ	N					0
32. New Mexico.....	NM	N					0
33. New York.....	NY	N					0
34. North Carolina.....	NC	N					0
35. North Dakota.....	ND	N					0
36. Ohio.....	OH	N					0
37. Oklahoma.....	OK	N					0
38. Oregon.....	OR	N					0
39. Pennsylvania.....	PA	N					0
40. Rhode Island.....	RI	N					0
41. South Carolina.....	SC	N					0
42. South Dakota.....	SD	N					0
43. Tennessee.....	TN	N					0
44. Texas.....	TX	N					0
45. Utah.....	UT	N					0
46. Vermont.....	VT	N					0
47. Virginia.....	VA	N					0
48. Washington.....	WA	N					0
49. West Virginia.....	WV	N					0
50. Wisconsin.....	WI	L		447,479,682		447,479,682	0
51. Wyoming.....	WY	N					0
52. American Samoa.....	AS	N					0
53. Guam.....	GU	N					0
54. Puerto Rico.....	PR	N					0
55. US Virgin Islands.....	VI	N					0
56. Northern Mariana Islands.....	MP	N					0
57. Canada.....	CAN	N					0
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0
59. Subtotal.....	XXX	0	0	447,479,682	0	447,479,682	0
90. Reporting entity contributions for employee benefit plans.....	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX						
94. Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95. Totals (Direct Business).....	XXX	0	0	447,479,682	0	447,479,682	0
96. Plus Reinsurance Assumed.....	XXX						
97. Totals (All Business).....	XXX	0	0	447,479,682	0	447,479,682	0
98. Less Reinsurance Ceded.....	XXX			3,112,656		3,112,656	
99. Totals (All Business) less Reinsurance Ceded.....	XXX	0	0	444,367,026	0	444,367,026	0

**DETAILS OF WRITE-INS**

58001.....	XXX					0	
58002.....	XXX					0	
58003.....	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	0	0	0	0	0	0
9401.....	XXX					0	
9402.....	XXX					0	
9403.....	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	0	0	0	0	0

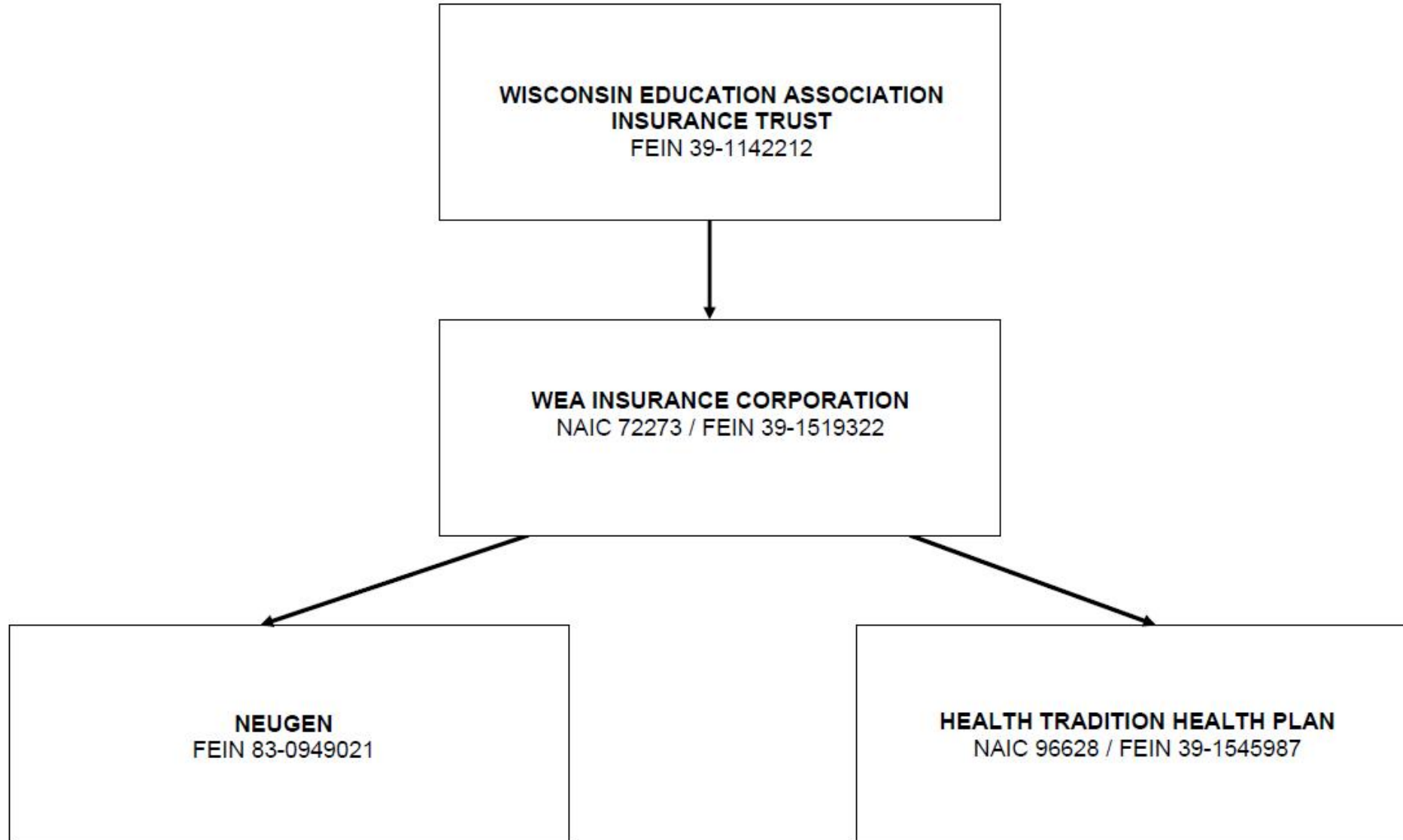
(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 1  
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0  
 Q - Qualified - Qualified or accredited reinsurer..... 0  
 N - None of the above - Not allowed to write business in the state..... 56

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

## PART 1 – ORGANIZATIONAL CHART



Q12

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
4939		72273...	39-1519322..				WEA Insurance Corporation.....	WI.....	RE.....	Wisconsin Education Association Insurance Trust	Ownership.....	100.000	Wisconsin Education Association Insurance Trust	N.....	
4939		96628...	39-1545987..				Health Tradition health Plan.....	WI.....	DS.....	WEA Insurance Corporation.....	Ownership.....	100.000	Wisconsin Education Association Insurance Trust	N.....	
			83-0949021..				NEUGEN, LLC.....	WI.....	DS.....	WEA Insurance Corporation.....	Ownership.....	100.000	Wisconsin Education Association Insurance Trust	N.....	
			39-1142212..				Wisconsin Education Association Insurance Trust	WI.....	UDP.....	Board of Trustees.....	Board.....		Board of Trustees.....	N.....	1,2.....

Asteri	Explanation
1	The Wisconsin Education Association Insurance Trust Board of Trustees has ultimate cntrol over the Trust. The individual members of this board are: Margaret Guertler, Mike Halloran, Amy Johnson, Carol Kettner, David Kijek, Allen Knop, Shelly Krajacic, Sarah Kruger, Heather Mielke, Mary Theisen and Dan Weidner
2	Wisconsin Education Association Insurance Trust Board are elected directly by membership. WEAC President serves as ex officio permanent member.

**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.

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

**Explanations:**

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. The data for this supplement is not required to be filed.

**Bar Code:**



**NONE**



**WEA Insurance Corporation**  
**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.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

**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.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
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).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

**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.....	445,219	444,417
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	100,000	
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	600	802
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	9,583	
7. Deduct amounts received on disposals.....	109,583	
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	445,819	445,219
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	445,819	445,219

**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.....	592,537,159	609,176,911
2. Cost of bonds and stocks acquired.....	657,896,619	804,898,946
3. Accrual of discount.....	727,104	999,346
4. Unrealized valuation increase (decrease).....	20,361,154	(17,195,567)
5. Total gain (loss) on disposals.....	14,110,323	3,578,880
6. Deduct consideration for bonds and stocks disposed of.....	678,659,805	806,950,913
7. Deduct amortization of premium.....	676,428	1,003,485
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		1,054,227
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	11,245	87,267
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	606,307,371	592,537,159
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	606,307,371	592,537,159

### 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
<b>BONDS</b>								
1. NAIC 1 (a).....	408,876,715	202,448,296	212,284,893	(825,076)	399,648,309	408,876,715	398,215,042	390,655,376
2. NAIC 2 (a).....	63,114,710	12,436,921	10,497,274	631,511	64,697,731	63,114,710	65,685,868	70,476,732
3. NAIC 3 (a).....	81,309		2,863	531	232,449	81,309	78,977	488,993
4. NAIC 4 (a).....	389,712		321	239,235	12,990	389,712	628,626	141,442
5. NAIC 5 (a).....	32,179		2,111	(56)	36,869	32,179	30,012	102,852
6. NAIC 6 (a).....	469		2	(467)		469	0	39,259
7. Total Bonds.....	472,495,094	214,885,218	222,787,465	45,678	464,628,347	472,495,094	464,638,525	461,904,653
<b>PREFERRED STOCK</b>								
8. NAIC 1.....							0	
9. NAIC 2.....		410,000	110,000				300,000	
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	0	410,000	110,000	0	0	0	300,000	0
15. Total Bonds and Preferred Stock.....	472,495,094	215,295,218	222,897,465	45,678	464,628,347	472,495,094	464,938,525	461,904,653

QS102

(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 \$.....7,850,366; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

## 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.....	3,307,910	XXX	3,306,883		4,996

## 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.....	2,095,200	3,636,192
2. Cost of short-term investments acquired.....	10,507,748	14,882,177
3. Accrual of discount.....	25,267	28,275
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	518	(7,483)
6. Deduct consideration received on disposals.....	9,320,612	16,440,137
7. Deduct amortization of premium.....	211	3,824
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).....	3,307,910	2,095,200
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	3,307,910	2,095,200

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

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

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

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

**Sch. DB - Verification  
NONE**

**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	22,092,551	28,333,812
2. Cost of cash equivalents acquired.....	348,127,940	502,417,322
3. Accrual of discount.....	33,150	7,792
4. Unrealized valuation increase (decrease).....	0	(0)
5. Total gain (loss) on disposals.....	(134)	(75)
6. Deduct consideration received on disposals.....	347,225,729	508,665,018
7. Deduct amortization of premium.....		1,281
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).....	23,027,779	22,092,551
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	23,027,779	22,092,551

**Sch. A Pt. 2  
NONE**

**Sch. A Pt. 3  
NONE**

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

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

**Sch. BA - Pt. 2  
NONE**

**Sch. BA - Pt. 3  
NONE**

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Government</b>									
21H030 69 0	G2JUMB-3N-SEP-2019 - MBS		09/03/2019	CREDIT SUISSE SECURITIES		697,201	675,000		1
21H042 68 7	G2JUMB-4.5N-AUG-2019 - MBS		08/01/2019	VARIOUS		93,684	90,000		1
21H042 69 5	G2JUMB-4.5N-SEP-2019 - MBS		08/13/2019	CREDIT SUISSE SECURITIES (USA)		93,698	90,000		1
21H042 6A 2	G2JUMB-4.5N-OCT-2019 - MBS		08/13/2019	CITIGROUP GLOBAL MARKETS INC		718,786	690,000		1
21H050 68 0	G2JUMB-5N-AUG-2019 - MBS		08/01/2019	VARIOUS		88,911	85,000		1
21H050 69 8	G2JUMB-5N-SEP-2019 - MBS		09/01/2019	CITIGROUP GLOBAL MARKETS INC		89,081	85,000		1
3617K1 XV 0	G2 BM9692 - RMBS		07/01/2019	BREAN CAPITAL, LLC		263,359	250,000	656	1
912810 SH 2	UNITED STATES TREASURY		07/24/2019	VARIOUS		63,918	60,000	281	1
912810 SJ 8	UNITED STATES TREASURY		08/22/2019	VARIOUS		2,621,239	2,505,000	929	1
912828 2P 4	UNITED STATES TREASURY		09/25/2019	GOLDMAN, SACHS & CO		414,673	412,000	1,218	1
912828 3D 0	UNITED STATES TREASURY		09/30/2019	CITADEL SECURITIES LLC		595,933	577,000	5,468	1
912828 3V 0	UNITED STATES TREASURY		08/26/2019	VARIOUS		3,625,680	3,457,000	17,243	1
912828 4H 0	UNITED STATES TREASURY		09/27/2019	MLPFS INC FIXED INCOME		592,021	586,704	1,693	1
912828 4N 7	UNITED STATES TREASURY		08/22/2019	Morgan Stanley		1,104,336	1,000,000	7,813	1
912828 5T 3	UNITED STATES TREASURY		08/09/2019	WELLS FARGO SECURITIES LLC		2,432,430	2,288,000	7,018	1
912828 6N 5	UNITED STATES TREASURY		08/15/2019	VARIOUS		814,007	801,909	1,205	1
912828 6T 2	UNITED STATES TREASURY		09/16/2019	VARIOUS		33,026,995	32,041,000	146,954	1
912828 6Z 8	UNITED STATES TREASURY		09/24/2019	VARIOUS		10,151,040	10,180,000	11,111	1
912828 7A 2	UNITED STATES TREASURY		07/16/2019	CITIGROUP GLOBAL MARKETS INC		2,215,103	2,225,000	1,263	1
912828 7D 6	UNITED STATES TREASURY		08/02/2019	VARIOUS		1,095,844	1,091,284	143	1
912828 7F 1	UNITED STATES TREASURY		08/23/2019	VARIOUS		5,867,757	5,860,000	2,481	1
912828 B2 5	UNITED STATES TREASURY		09/30/2019	VARIOUS		3,973,017	3,892,339	2,848	1
912828 N7 1	UNITED STATES TREASURY		08/16/2019	WELLS FARGO SECURITIES LLC		304,845	294,269	180	1
912828 WU 0	UNITED STATES TREASURY		08/15/2019	MLPFS INC FIXED INCOME		179,211	177,974	19	1
912828 Y3 8	UNITED STATES TREASURY		08/22/2019	NOMURA SECURITIES/FIXED INCOME		1,212,824	1,142,826	978	1
912828 Y8 7	UNITED STATES TREASURY		09/12/2019	VARIOUS		17,424,943	17,389,000	5,676	1
912828 Y9 5	UNITED STATES TREASURY		08/22/2019	VARIOUS		5,692,508	5,610,000	3,739	1
912828 YB 0	UNITED STATES TREASURY		09/30/2019	VARIOUS		3,992,967	4,003,000	4,135	1
912828 YC 8	UNITED STATES TREASURY		09/12/2019	VARIOUS		9,954,334	9,964,000	2,313	1
912828 YE 4	UNITED STATES TREASURY		09/24/2019	VARIOUS		12,217,626	12,312,000	2,703	1
912828 YF 1	UNITED STATES TREASURY		09/19/2019	VARIOUS		2,178,147	2,190,000	722	1
912828 YG 9	UNITED STATES TREASURY		09/27/2019	NATWEST SECURITIES		4,265,000	4,265,000		1
912828 YH 7	UNITED STATES TREASURY		09/30/2019	VARIOUS		17,799,819	17,880,000	37	1
912828 YJ 3	UNITED STATES TREASURY		09/30/2019	VARIOUS		3,427,920	3,440,000	35	1
912833 LC 2	UNITED STATES TREASURY		09/23/2019	NOMURA SECURITIES INTL, FIXED I		433,991	445,000		1
0599999	Total - Bonds - U.S. Government					149,722,851	148,055,305	228,861	XXX
<b>Bonds - All Other Government</b>									
91086Q BG 2	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	08/22/2019	Morgan Stanley		264,250	250,000	1,003	2FE
1099999	Total - Bonds - All Other Government					264,250	250,000	1,003	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
01F022 69 1	FNCL-2.5N-SEP-2019 - MBS		09/01/2019	CITIGROUP GLOBAL MARKETS INC		301,031	300,000		1
01F030 48 8	FNCL-3N-AUG-2019 - MBS		08/19/2019	CITIGROUP GLOBAL MARKETS INC		585,871	575,000		1
01F030 49 6	FNCL-3N-SEP-2019 - MBS		09/01/2019	CITIGROUP GLOBAL MARKETS INC		587,982	575,000		1
01F030 69 4	FNCL-3N-SEP-2019 - MBS		09/03/2019	VARIOUS		5,844,300	5,725,000		1

QE04

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
3130AE N3 0	FEDERAL HOME LOAN BANKS.....		07/17/2019.....	NOMURA SECURITIES INTL., FIXED I.....		235,052	235,000	4,237	1.....
3130AG Z5 7	FEDERAL HOME LOAN BANKS.....		09/27/2019.....	NOMURA SECURITIES INTL., FIXED I.....		1,930,000	1,930,000	3,532	1.....
3132CW A7 9	FH SB0030 - RMBS.....		09/01/2019.....	VARIOUS.....		931,238	904,252	1,206	1.....
3132D5 3T 7	FH SB8010 - RMBS.....		09/05/2019.....	WELLS FARGO SECURITIES LLC.....		613,319	605,000	336	1.....
3132D5 3W 0	FH SB8013 - RMBS.....		09/04/2019.....	mitsubishi ufj securities.....		188,539	185,467	103	1.....
3133EH NA 7	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		07/11/2019.....	INTL FCStone L.P.....		219,890	220,000	378	1.....
3133EK YZ 3	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		08/27/2019.....	BANK OF NEW YORK TORONTO DOMINION.....		1,571,843	1,572,000	1,834	1.....
3133EK ZA 7	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		08/21/2019.....	BANK OF NEW YORK TORONTO DOMINION.....		2,591,963	2,593,000	2,115	1.....
3133EK ZB 5	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		08/07/2019.....	NOMURA SECURITIES INTL., FIXED I.....		559,000	559,000	85	1.....
3136AU G2 1	FNA 17M1 A2 - CMBS.....		07/08/2019.....	D. A. DAVIDSON & CO.....		86,837	87,000	60	1.....
3136B5 NV 3	FNA 19M12 A2 - CMBS.....		07/16/2019.....	PERSHING LLC.....		229,500	225,000	523	1.....
3140FX FQ 0	FN BF0174 - RMBS.....		07/30/2019.....	ICBC FINANCIAL SERVICES.....		28,390	28,109	70	1.....
3140X4 HM 1	FN FM1135 - RMBS.....		08/19/2019.....	INTL FCStone Financial Inc.....		631,332	613,781	1,023	1.....
3140X4 W6 9	FN FM1568 - RMBS.....		09/25/2019.....	INTL FCStone L.P.....		358,050	330,000	1,073	1.....
3140X4 W7 7	FN FM1569 - RMBS.....		09/25/2019.....	INTL FCStone L.P.....		1,965,070	1,808,000	5,876	1.....
31418C QM 9	FN MA3159 - RMBS.....		08/15/2019.....	Stephens Inc.....		973,053	947,587	1,421	1.....
31418D FM 9	FN MA3771 - RMBS.....		09/05/2019.....	WELLS FARGO SECURITIES LLC.....		910,077	885,181	590	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					21,342,335	20,903,376	24,462	XXX.....

QE04.1

Bonds - Industrial and Miscellaneous									
00206R GQ 9	AT&T INC.....		09/10/2019.....	GOLDMAN, SACHS & CO.....		220,496	200,000	645	2FE.....
00206R HJ 4	AT&T INC.....		07/02/2019.....	Morgan Stanley.....		269,753	250,000	4,108	2FE.....
00206R HS 4	AT&T INC.....		09/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		184,692	175,000	980	2FE.....
00287Y BF 5	ABBVIE INC.....		07/12/2019.....	CREDIT SUISSE SECURITIES (USA).....		106,894	100,000	732	2FE.....
009089 AA 1	AIR CANADA - ABS.....	C.....	09/23/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		78,361	73,768	1,099	1FE.....
00912X BA 1	AIR LEASE CORP.....		07/17/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		50,180	50,000	623	2FE.....
00914A AE 2	AIR LEASE CORP.....		09/09/2019.....	WELLS FARGO SECURITIES LLC.....		98,883	100,000		2FE.....
01400E AB 9	ALCON FINANCE CORP.....		09/16/2019.....	MLPFS INC FIXED INCOME.....		199,264	200,000		2FE.....
015271 AT 6	ALEXANDRIA REAL ESTATE EQUITIES INC.....		09/03/2019.....	CHASE SECURITIES INC.....		99,842	100,000		2FE.....
02529N AE 7	ACAR 193 C - ABS.....		08/13/2019.....	WELLS FARGO SECURITIES LLC.....		134,983	135,000		1FE.....
026874 DH 7	AMERICAN INTERNATIONAL GROUP INC.....		07/11/2019.....	MLPFS INC FIXED INCOME.....		156,611	150,000	1,690	2FE.....
03027X AX 8	AMERICAN TOWER CORP.....		09/30/2019.....	BONY/TORONTO DOMINION SECURITI.....		249,595	250,000		2FE.....
03040W AU 9	AMERICAN WATER CAPITAL CORP.....		07/17/2019.....	U.S. Bank.....		78,234	75,000	474	2FE.....
03066N AE 4	AMCAR 193 B - ABS.....		09/10/2019.....	Loop Capital Markets.....		1,114,859	1,115,000		1FE.....
032095 AJ 0	AMPHENOL CORP.....		09/26/2019.....	VARIOUS.....		356,777	365,000	441	2FE.....
037833 DF 4	APPLE INC.....		09/05/2019.....	US BANCORP INVESTMENTS INC.....		211,695	204,000	873	1FE.....
037833 DN 7	APPLE INC.....		09/04/2019.....	GOLDMAN, SACHS & CO.....		159,730	160,000		1FE.....
037833 DP 2	APPLE INC.....		09/23/2019.....	VARIOUS.....		528,971	535,000	148	1FE.....
03938L BB 9	ARCELORMITTAL SA.....	C.....	07/11/2019.....	MLPFS INC FIXED INCOME.....		89,873	90,000		2FE.....
03938L BC 7	ARCELORMITTAL SA.....	C.....	07/11/2019.....	MLPFS INC FIXED INCOME.....		108,904	110,000		2FE.....
04685A 2J 9	ATHENE GLOBAL FUNDING.....		08/20/2019.....	Morgan Stanley.....		100,785	100,000	435	1FE.....
049560 AR 6	ATMOS ENERGY CORP.....		09/25/2019.....	WELLS FARGO SECURITIES LLC.....		49,970	50,000		1FE.....
05369A AF 8	AVIATION CAPITAL GROUP LLC.....		08/09/2019.....	Amherst Securities Group LLC.....		106,409	100,000	158	2FE.....
05526D BD 6	BAT CAPITAL CORP.....		09/26/2019.....	CITIGROUP GLOBAL MARKETS INC.....		58,111	60,000	329	2FE.....
05526D BH 7	BAT CAPITAL CORP.....		09/03/2019.....	MLPFS INC FIXED INCOME.....		175,000	175,000		2FE.....



### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
05531F BH 5	BB&T CORP.....		08/16/2019.....	VARIOUS.....		186,051	185,000	149	1FE.....
05531F BJ 1	BB&T CORP.....		09/09/2019.....	RBC CAPITAL MARKETS, LLC.....		1,334,012	1,335,000		1FE.....
05600L AC 0	BMW FINANCE NV.....	C.....	08/07/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		749,000	749,000		1FE.....
06051G HV 4	BANK OF AMERICA CORP.....		07/18/2019.....	MLPFS INC FIXED INCOME.....		135,000	135,000		1FE.....
06540A AD 3	BANK 19BN20 A3 - CMBS.....		09/13/2019.....	Morgan Stanley.....		30,899	30,000	.63	1FE.....
07274N AL 7	BAYER US FINANCE II LLC.....	C.....	08/06/2019.....	CHASE SECURITIES INC.....		185,754	175,000	1,127	2FE.....
07330M AC 1	BRANCH BANKING AND TRUST CO.....		09/30/2019.....	MLPFS INC FIXED INCOME.....		116,909	118,000	.66	1FE.....
100743 AL 7	BOSTON GAS CO.....	C.....	07/24/2019.....	Morgan Stanley.....		55,000	55,000		1FE.....
10112R BC 7	BOSTON PROPERTIES LP.....		08/19/2019.....	WELLS FARGO SECURITIES LLC.....		49,977	50,000		2FE.....
10373Q AE 0	BP CAPITAL MARKETS AMERICA INC.....	C.....	08/16/2019.....	Mitsubishi UFJ Securities.....		226,160	200,000	2,446	1FE.....
10373Q AZ 3	BP CAPITAL MARKETS AMERICA INC.....	C.....	08/20/2019.....	MERRILL LYNCH PROFESSIONAL CLEARING, JC.....		107,651	100,000	1,276	1FE.....
110122 CD 8	BRISTOL-MYERS SQUIBB CO.....		07/22/2019.....	MERRILL LYNCH PIERCE FENNER SMITH INC.....		147,880	135,000	1,058	1FE.....
11120V AH 6	BRIXMOR OPERATING PARTNERSHIP LP.....		08/13/2019.....	WELLS FARGO SECURITIES LLC.....		53,201	50,000	544	2FE.....
11135F AA 9	BROADCOM INC.....		09/25/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		100,892	100,000	1,493	2FE.....
124857 AR 4	CBS CORP.....		09/25/2019.....	U.S. Bank.....		99,265	100,000	580	2FE.....
12528Y AF 0	CF 19CF2 A5 - CMBS.....		09/26/2019.....	Cantor Fitzgerald & Co.....		205,999	200,000	256	1FE.....
125523 AG 5	CIGNA CORP.....		09/25/2019.....	MLPFS INC FIXED INCOME.....		102,295	95,000	1,437	2FE.....
126650 CX 6	CVS HEALTH CORP.....		09/24/2019.....	WELLS FARGO SECURITIES LLC.....		505,896	467,000	.56	2FE.....
126650 DG 2	CVS HEALTH CORP.....		08/21/2019.....	VARIOUS.....		561,471	565,000	.54	2FE.....
14686X AD 1	CRVNA 193 B - ABS.....		09/17/2019.....	CREDIT SUISSE SECURITIES (USA).....		189,964	190,000		1FE.....
16159G AC 3	CHASE 19ATR2 A3 - CMO/RMBS.....		07/29/2019.....	CHASE SECURITIES INC.....		151,688	150,000	438	1FE.....
17305E GG 4	CCCIT 17A8 A8 - ABS.....		07/16/2019.....	CITIGROUP GLOBAL MARKETS INC.....		199,336	200,000	1,664	1FE.....
174610 AR 6	CITIZENS FINANCIAL GROUP INC.....		07/22/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		508,970	510,000		2FE.....
20030N CT 6	COMCAST CORP.....		07/03/2019.....	U.S. Bank.....		277,240	250,000	2,392	1FE.....
21036P BE 7	CONSTELLATION BRANDS INC.....		07/24/2019.....	MLPFS INC FIXED INCOME.....		49,979	50,000		2FE.....
233851 DV 3	DAIMLER FINANCE NORTH AMERICA LLC.....	C.....	08/12/2019.....	MLPFS INC FIXED INCOME.....		305,000	305,000		1FE.....
233851 DW 1	DAIMLER FINANCE NORTH AMERICA LLC.....	C.....	08/12/2019.....	MLPFS INC FIXED INCOME.....		339,691	341,000		1FE.....
233851 DX 9	DAIMLER FINANCE NORTH AMERICA LLC.....	C.....	08/21/2019.....	Jefferies.....		341,157	341,000	205	1FE.....
24422E UY 3	JOHN DEERE CAPITAL CORP.....		07/15/2019.....	Mitsubishi UFJ Securities.....		199,844	200,000		1FE.....
254687 FK 7	WALT DISNEY CO.....		09/03/2019.....	CHASE SECURITIES INC.....		687,185	690,000		1FE.....
254687 FL 5	WALT DISNEY CO.....		09/03/2019.....	CHASE SECURITIES INC.....		93,591	95,000		1FE.....
25470D BF 5	DISCOVERY COMMUNICATIONS LLC.....		08/28/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		42,716	40,000	454	2FE.....
26441Y BA 4	DUKE REALTY LP.....		08/13/2019.....	WELLS FARGO SECURITIES LLC.....		156,243	150,000	858	2FE.....
26443T AB 2	DUKE ENERGY INDIANA LLC.....		09/25/2019.....	DEUTSCHE BANK SECURITIES, INC.....		78,210	80,000		1FE.....
281020 AN 7	EDISON INTERNATIONAL.....		07/09/2019.....	CREDIT SUISSE SECURITIES (USA).....		109,375	100,000	319	2FE.....
292480 AM 2	ENABLE MIDSTREAM PARTNERS LP.....		09/04/2019.....	CITIGROUP GLOBAL MARKETS INC.....		39,928	40,000		2FE.....
29365T AJ 3	ENTERGY TEXAS INC.....		09/16/2019.....	MERRILL LYNCH PIERCE FENNER SMITH INC.....		64,465	65,000		2FE.....
30034W AB 2	EVERGY INC.....		09/20/2019.....	VARIOUS.....		154,329	155,000	.48	2FE.....
30167E AD 7	EART 193 D - ABS.....		07/16/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		174,962	175,000		2FE.....
30231G AT 9	EXXON MOBIL CORP.....		09/23/2019.....	US Bank.....		207,067	197,000	400	1FE.....
30231G AZ 5	EXXON MOBIL CORP.....		08/13/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		130,000	130,000		1FE.....
30231G BC 5	EXXON MOBIL CORP.....		08/13/2019.....	Morgan Stanley.....		100,000	100,000		1FE.....
30231G BD 3	EXXON MOBIL CORP.....		09/19/2019.....	CHASE SECURITIES INC.....		39,990	40,000	.94	1FE.....
30231G BE 1	EXXON MOBIL CORP.....		08/13/2019.....	CHASE SECURITIES INC.....		75,000	75,000		1FE.....
302491 AU 9	FMC CORP.....		09/18/2019.....	VARIOUS.....		90,182	90,000		2FE.....

QE04.2

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
31428X BV 7	FEDEX CORP.....		07/22/2019.....	CHASE SECURITIES INC.....		417,601	419,000		2FE.....
33846A AE 6	FCAT 193 C - ABS.....		08/13/2019.....	WELLS FARGO SECURITIES LLC.....		199,967	200,000		1FE.....
35137L AC 9	FOX CORP.....		08/20/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		40,352	35,000	124	2FE.....
36962G XZ 2	GENERAL ELECTRIC CAPITAL CORPORATION.....		08/15/2019.....	JEFFERIES LLC.....		197,670	160,000	4,620	2FE.....
37940X AA 0	GLOBAL PAYMENTS INC.....		09/16/2019.....	VARIOUS.....		144,634	145,000	125	2FE.....
37940X AB 8	GLOBAL PAYMENTS INC.....		08/15/2019.....	VARIOUS.....		232,107	230,000	.60	2FE.....
40573L AQ 9	HALFMOON PARENT INC.....		07/30/2019.....	MLPFS INC FIXED INCOME.....		39,355	37,000	.322	2FE.....
444859 BD 3	HUMANA INC.....		08/19/2019.....	Morgan Stanley.....		158,105	150,000	2,246	2FE.....
444859 BK 7	HUMANA INC.....		08/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		80,129	80,000		2FE.....
46625H JD 3	JPMORGAN CHASE & CO.....		09/23/2019.....	CHASE SECURITIES INC.....		627,243	595,000	4,537	1FE.....
46647P BE 5	JPMORGAN CHASE & CO.....		09/05/2019.....	CHASE SECURITIES INC.....		95,000	95,000		1FE.....
49326E EJ 8	KEYCORP.....		09/04/2019.....	US Bank.....		74,940	75,000		2FE.....
50077L AD 8	KRAFT HEINZ FOODS CO.....		08/15/2019.....	WELLS FARGO SECURITIES LLC.....		49,091	50,000	.325	2FE.....
50077L AT 3	KRAFT HEINZ FOODS CO.....		08/09/2019.....	CITIGROUP GLOBAL MARKETS INC.....		53,799	50,000	.84	2FE.....
50077L AU 0	KRAFT HEINZ FOODS CO.....		09/11/2019.....	MLPFS INC FIXED INCOME.....		343,661	345,000		2FE.....
50249A AA 1	LYB INTERNATIONAL FINANCE III LLC.....		09/26/2019.....	WELLS FARGO SECURITIES LLC.....		78,790	80,000		2FE.....
53117C AS 1	LIBERTY PROPERTY LP.....		09/11/2019.....	SUNTRUST ROBINSON HUMPHREY INC.....		51,089	50,000	.731	2FE.....
539830 BH 1	LOCKHEED MARTIN CORP.....		09/25/2019.....	VARIOUS.....		371,677	347,000	2,244	1FE.....
55336V AR 1	MPLX LP.....		08/22/2019.....	VARIOUS.....		209,033	200,000	3,578	2FE.....
571676 AB 1	MARS INC.....		08/19/2019.....	GOLDMAN, SACHS & CO.....		53,154	50,000	.631	1FE.....
571676 AF 2	MARS INC.....		08/08/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		33,910	30,000	.438	1FE.....
617446 7X 1	MORGAN STANLEY.....		07/18/2019.....	MORGAN STANLEY & CO. LLC.....		38,575	35,000	.282	2FE.....
617446 8J 1	MORGAN STANLEY.....		07/18/2019.....	Morgan Stanley.....		100,000	100,000		1FE.....
64034T AA 0	NSLT 194 A - ABS.....		08/19/2019.....	RBC CAPITAL MARKETS.....		310,000	310,000		1FE.....
651639 AX 4	NEWMONT GOLDCORP CORP.....		09/10/2019.....	VARIOUS.....		378,901	380,000		2FE.....
65478L AD 1	NALT 19B A3 - ABS.....	C	07/16/2019.....	SG AMERICAS SECURITIES, LLC.....		124,993	125,000		1FE.....
655044 AN 5	NOBLE ENERGY INC.....		08/19/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		54,579	50,000	.41	2FE.....
655044 AQ 8	NOBLE ENERGY INC.....		09/26/2019.....	VARIOUS.....		134,853	135,000		2FE.....
655044 AR 6	NOBLE ENERGY INC.....		09/24/2019.....	MLPFS INC FIXED INCOME.....		64,955	65,000		2FE.....
666807 BQ 4	NORTHROP GRUMMAN CORP.....		08/16/2019.....	MLPFS INC FIXED INCOME.....		65,737	65,000	.576	2FE.....
674599 CH 6	OCCIDENTAL PETROLEUM CORP.....		08/21/2019.....	Morgan Stanley.....		284,619	279,000	3,373	2FE.....
674599 CR 4	OCCIDENTAL PETROLEUM CORP.....		08/06/2019.....	MLPFS INC FIXED INCOME.....		278,807	279,000		2FE.....
674599 CS 2	OCCIDENTAL PETROLEUM CORP.....		08/19/2019.....	VARIOUS.....		319,129	319,000	.133	2FE.....
674599 CW 3	OCCIDENTAL PETROLEUM CORP.....		08/06/2019.....	CITIGROUP GLOBAL MARKETS INC.....		129,831	130,000		2FE.....
68236J AA 9	OBP 190BP A - CMBS.....		08/07/2019.....	MLPFS INC FIXED INCOME.....		155,000	155,000		1FE.....
682680 AY 9	ONEOK INC.....		08/12/2019.....	GOLDMAN, SACHS & CO.....		49,822	50,000		2FE.....
693475 AW 5	PNC FINANCIAL SERVICES GROUP INC.....		07/22/2019.....	GOLDMAN, SACHS & CO.....		78,632	75,000	.661	1FE.....
693475 AX 3	PNC FINANCIAL SERVICES GROUP INC.....		07/19/2019.....	VARIOUS.....		199,643	200,000		1FE.....
695114 CM 8	PACIFICORP.....		09/23/2019.....	VARIOUS.....		576,699	562,000	2,585	1FE.....
709599 BG 8	PENSKE TRUCK LEASING CO LP.....		09/10/2019.....	WELLS FARGO SECURITIES LLC.....		99,793	100,000		2FE.....
718549 AH 1	PHILLIPS 66 PARTNERS LP.....		09/03/2019.....	RBC CAPITAL MARKETS, LLC.....		74,836	75,000		2FE.....
74432Q CF 0	PRUDENTIAL FINANCIAL INC.....		09/10/2019.....	GOLDMAN, SACHS & CO.....		163,875	165,000		1FE.....
75884R AZ 6	REGENCY CENTERS LP.....		08/13/2019.....	U.S. Bank.....		99,903	100,000		2FE.....
75886A AQ 1	REGENCY ENERGY PARTNERS LP.....		08/02/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		106,297	100,000	1,736	2FE.....

QE04.3

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
776743 AF 3	ROPER TECHNOLOGIES INC.....		08/16/2019.....	Morgan Stanley.....		110,390	100,000	1,808	2FE.....
776743 AG 1	ROPER TECHNOLOGIES INC.....		08/20/2019.....	VARIOUS.....		80,010	80,000		2FE.....
776743 AH 9	ROPER TECHNOLOGIES INC.....		08/20/2019.....	VARIOUS.....		69,891	70,000		2FE.....
785592 AU 0	SABINE PASS LIQUEFACTION LLC.....		08/14/2019.....	MORGAN STANLEY DW INC/ALGO/SOFT.....		104,859	100,000	1,762	2FE.....
80286H AD 1	SDART 193 A3 - ABS.....	C.....	08/13/2019.....	CHASE SECURITIES INC.....		442,953	443,000		1FE.....
824348 BJ 4	SHERWIN-WILLIAMS CO.....		08/14/2019.....	VARIOUS.....		413,560	415,000		2FE.....
828807 DF 1	SIMON PROPERTY GROUP LP.....		09/04/2019.....	MLPFS INC FIXED INCOME.....		247,325	250,000		1FE.....
842400 GG 2	SOUTHERN CALIFORNIA EDISON CO.....		08/01/2019.....	CHASE SECURITIES INC.....		88,390	85,000	1,181	1FE.....
842400 GR 8	SOUTHERN CALIFORNIA EDISON CO.....		07/17/2019.....	Morgan Stanley.....		40,278	35,000	588	1FE.....
863579 WR 5	SARM 0516XS A1 - RMBS.....		07/18/2019.....	J.P. MORGAN SECURITIES INC.....		90,317	90,827	187	1FE.....
882508 BG 8	TEXAS INSTRUMENTS INC.....		08/26/2019.....	MLPFS INC FIXED INCOME.....		49,845	50,000		
88579Y BH 3	3M CO.....		08/19/2019.....	Morgan Stanley.....		104,369	105,000		1FE.....
88579Y BJ 9	3M CO.....		08/19/2019.....	MLPFS INC FIXED INCOME.....		49,459	50,000		1FE.....
88579Y BK 6	3M CO.....		09/23/2019.....	VARIOUS.....		231,368	235,000	26	1FE.....
90290E AC 3	USAOT 191 A3 - ABS.....		07/23/2019.....	CHASE SECURITIES INC.....		624,997	625,000		1FE.....
90932J AA 0	UAL 192 AA - ABS.....		09/03/2019.....	CREDIT SUISSE SECURITIES (USA).....		125,000	125,000		1FE.....
911312 BU 9	UNITED PARCEL SERVICE INC.....		08/13/2019.....	Morgan Stanley.....		125,611	126,000		1FE.....
91159H HW 3	U.S. BANCORP.....		08/29/2019.....	VARIOUS.....		187,011	185,000	111	1FE.....
91159H HX 1	U.S. BANCORP.....		07/24/2019.....	U.S. Bank.....		574,437	575,000		1FE.....
91324P DS 8	UNITEDHEALTH GROUP INC.....		07/23/2019.....	MLPFS INC FIXED INCOME.....		149,960	150,000		1FE.....
92343V EA 8	VERIZON COMMUNICATIONS INC.....		07/02/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		611,323	540,000	9,788	2FE.....
92348R AA 6	VZOT 173 A1A - ABS.....		08/20/2019.....	Cantor Fitzgerald & Co.....		174,986	175,000	20	1FE.....
92857W BS 8	VODAFONE GROUP PLC.....	C.....	09/06/2019.....	GOLDMAN, SACHS & CO.....		329,195	285,000	3,126	2FE.....
92857W BU 3	VODAFONE GROUP PLC.....	C.....	09/10/2019.....	VARIOUS.....		94,730	95,000		2FE.....
92940P AD 6	WRKCO INC.....		09/19/2019.....	CITIGROUP GLOBAL MARKETS INC.....		56,173	50,000	54	2FE.....
94106L BG 3	WASTE MANAGEMENT INC.....		08/28/2019.....	VARIOUS.....		157,224	144,000	1,325	2FE.....
94974B GP 9	WELLS FARGO & CO.....		09/06/2019.....	WELLS FARGO SECURITIES LLC.....		1,842,388	1,729,000	27,450	1FE.....
94988J 6A 0	WELLS FARGO BANK NA.....		09/04/2019.....	WELLS FARGO SECURITIES LLC.....		385,000	385,000		1FE.....
95040Q AJ 3	WELLTOWER INC.....		08/08/2019.....	GOLDMAN, SACHS & CO.....		49,908	50,000		2FE.....
981464 HF 0	WFMNT 19C A - ABS.....		09/10/2019.....	WELLS FARGO SECURITIES LLC.....		303,975	304,000		1FE.....
98161V AC 4	WOART 18A A3 - ABS.....		07/25/2019.....	DAVIDSON (D.A.) & CO. INC.....		27,104	27,000	21	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					30,131,109	29,481,596	107,107	XXX.....
<b>Bonds - Hybrid Securities</b>									
89356B AE 8	TRANSCANADA TRUST.....	C.....	09/10/2019.....	J.P. MORGAN SECURITIES INC.....		85,000	85,000		2FE.....
4899999	Total - Bonds - Hybrid Securities.....					85,000	85,000	0	XXX.....
8399997	Total - Bonds - Part 3.....					201,545,545	198,775,276	361,433	XXX.....
8399999	Total - Bonds.....					201,545,545	198,775,276	361,433	XXX.....
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
054937 AL 1	BB&T CORP.....		07/22/2019.....	Morgan Stanley.....	110,000.000	110,000			P2FEV.....
26441C BG 9	DUKE ENERGY CORP.....		09/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	155,000.000	155,000			P2FEV.....
48128B AF 8	JPMORGAN CHASE & CO.....		07/24/2019.....	CHASE SECURITIES INC.....	145,000.000	145,000			P2FEV.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....				410,000	410,000	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....				410,000	410,000	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....				410,000	410,000	XXX	0	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									

QE04.4

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
000375 20 4	ABB ADR REP 1 ORD.....	C.....	08/12/2019.....	CREDIT SUISSE SECURITIES (USA).....	11,600.000	223,265	XXX		L.....
00080Q 10 5	ABN AMRO BK AMSTM BRH UN ADR REP ORD.....	C.....	08/13/2019.....	CREDIT SUISSE SECURITIES (USA).....	8,765.000	158,802	XXX		V.....
00751Y 10 6	ADVANCE AUTO PARTS ORD.....		08/13/2019.....	VARIOUS.....	420.000	58,132	XXX		L.....
01609W 10 2	ALIBABA GROUP HOLDING ADR REP 8 ORD.....	C.....	07/08/2019.....	STIFEL NICOLAUS & COMPANY INC.....	502.000	87,193	XXX		L.....
04962A 10 5	ATOS ORIGIN ADR.....	C.....	07/02/2019.....	CREDIT SUISSE SECURITIES (USA).....	2,580.000	43,863	XXX		L.....
052769 10 6	AUTODESK ORD.....		09/09/2019.....	VARIOUS.....	688.000	103,746	XXX		L.....
126650 10 0	CVS HEALTH ORD.....		08/20/2019.....	MERRILL LYNCH PIERCE FENNER SMITH INC.....	1,026.000	63,303	XXX		L.....
210771 20 0	CONTL ADR.....	C.....	07/24/2019.....	CREDIT SUISSE SECURITIES (USA).....	10,375.000	151,971	XXX		L.....
22052L 10 4	CORTEVA ORD.....		08/02/2019.....	WEEDEN & CO. L. P.....	1,900.000	59,538	XXX		L.....
244199 10 5	DEERE ORD.....		08/21/2019.....	Strategas Securities LLC.....	990.000	151,487	XXX		L.....
281020 10 7	EDISON INTERNATIONAL ORD.....		08/13/2019.....	VARIOUS.....	2,567.000	181,046	XXX		L.....
285512 10 9	ELECTRONIC ARTS ORD.....		09/30/2019.....	VARIOUS.....	874.000	86,039	XXX		L.....
28618M 10 6	ELEMENT SOLUTIONS ORD.....		07/02/2019.....	BARCLAYS CAPITAL INC./LE.....	1,899.000	19,531	XXX		L.....
31816Q 10 1	FIREEYE ORD.....		08/22/2019.....	VARIOUS.....	10,430.000	143,740	XXX		L.....
369604 10 3	GENERAL ELECTRIC ORD.....		08/16/2019.....	STUART FRANKEL & CO. INC.....	1,760.000	14,922	XXX		L.....
445658 10 7	JB HUNT TRANSPORT SERVICES ORD.....		08/01/2019.....	VARIOUS.....	1,339.000	128,433	XXX		L.....
452327 10 9	ILLUMINA ORD.....		09/30/2019.....	VARIOUS.....	2,268.000	689,862	XXX		L.....
461202 10 3	INTUIT ORD.....		09/30/2019.....	PERSHING LLC.....	118.000	31,433	XXX		L.....
485537 40 1	KAO UNSPON ADR REP 1/5 ORD.....	C.....	08/19/2019.....	CLSA Americas.....	2,145.000	30,418	XXX		U.....
594918 10 4	MICROSOFT ORD.....		09/09/2019.....	NATIONAL FINANCIAL SERVICES CO.....	728.000	100,968	XXX		L.....
624678 10 8	MOWI ASA SPONSORED ADR.....	C.....	08/29/2019.....	CREDIT SUISSE SECURITIES (USA).....	3,835.000	94,097	XXX		V.....
649445 10 3	NEW YORK COMMUNITY BANCORP ORD.....		09/16/2019.....	VARIOUS.....	4,310.000	55,507	XXX		L.....
65558R 10 9	NORDEA BANK ABP SPONSORED FINLAN ADR.....	C.....	07/24/2019.....	J.P. Morgan Securities LLC.....	6,185.000	41,793	XXX		L.....
665859 10 4	NORTHERN TRUST ORD.....		07/22/2019.....	VARIOUS.....	1,536.000	141,552	XXX		L.....
674599 10 5	OCCIDENTAL PETROLEUM ORD.....		08/09/2019.....	Not Provided.....	3,057.521	144,101	XXX		L.....
81282V 10 0	SEAWORLD ENTERTAINMENT ORD.....		09/17/2019.....	VARIOUS.....	4,626.000	141,167	XXX		L.....
824551 10 5	SHIN ETSU CHEMICAL ADR.....	C.....	07/24/2019.....	CLSA Americas.....	1,450.000	34,398	XXX		U.....
83175M 20 5	SMITH NEPHEW ADR REP 2 ORD.....	C.....	09/09/2019.....	VARIOUS.....	8,190.000	384,999	XXX		L.....
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD.....		09/26/2019.....	VARIOUS.....	187.000	15,746	XXX		L.....
91913Y 10 0	VALERO ENERGY ORD.....		09/16/2019.....	VARIOUS.....	692.000	56,255	XXX		L.....
92852T 20 1	VIVENDI ADR.....	C.....	08/06/2019.....	CREDIT SUISSE SECURITIES (USA).....	975.000	27,378	XXX		U.....
928662 50 1	VOLKSWAGEN 10 UNSPON ADR REP PRF.....	C.....	07/02/2019.....	SG AMERICAS SECURITIES, LLC.....	2,855.000	48,455	XXX		V.....
929740 10 8	WABTEC ORD.....		08/08/2019.....	GOLDMAN, SACHS & CO.....	421.000	30,523	XXX		L.....
98979Y 10 6	ZOZO, INC.....	C.....	08/14/2019.....	CLSA Americas.....	18,185.000	69,649	XXX		V.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					3,813,310	XXX	0	XXX.....
<b>Common Stocks - Mutual Funds</b>									
922908 71 0	VANGUARD 500 IDX ADM.....		09/25/2019.....	Unknown.....	147,608	41,246	XXX		U.....
9299999	Total - Common Stocks - Mutual Funds.....					41,246	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					3,854,557	XXX	0	XXX.....
9799999	Total - Common Stocks.....					3,854,557	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					4,264,557	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					205,810,101	XXX	361,433	XXX.....

QE04.5

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:....4.

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
21H030 69 0	G2JUMB-3N-SEP-2019 - MBS.....		09/13/2019	CREDIT SUISSE SECURITIES.....		689,027	675,000	697,201					0		697,201		(8,174)	(8,174)		09/20/2049	1.....
21H042 67 9	G2JUMB-4.5N-JUL-2019 - MBS.....		07/16/2019	CREDIT SUISSE SECURITIES (USA)		93,691	90,000	93,825					0		93,825		(134)	(134)		07/20/2049	1.....
21H042 68 7	G2JUMB-4.5N-AUG-2019 - MBS.....		08/13/2019	CREDIT SUISSE SECURITIES (USA)		93,582	90,000	93,684					0		93,684		(102)	(102)		08/20/2049	1.....
21H042 69 5	G2JUMB-4.5N-SEP-2019 - MBS.....		08/13/2019	CITIGROUP GLOBAL MARKETS INC.		718,301	690,000	718,214					0		718,214		87	87		09/20/2049	1.....
21H050 67 2	G2JUMB-5N-JUL-2019 - MBS.....		07/16/2019	GOLDMAN SACHS & CO.....		88,808	85,000	88,765					0		88,765		43	43		07/20/2049	1.....
21H050 68 0	G2JUMB-5N-AUG-2019 - MBS.....		08/14/2019	CITIGROUP GLOBAL MARKETS INC.		88,903	85,000	88,911					0		88,911		(8)	(8)		08/20/2049	1.....
21H050 69 8	G2JUMB-5N-SEP-2019 - MBS.....		09/05/2019	CITIGROUP GLOBAL MARKETS INC.		89,306	85,000	89,081					0		89,081		226	226		09/20/2049	1.....
36179S 5P 8	G2 MA4454 - RMBS.....		09/01/2019	Paydown.....		6,964	6,964	7,475	7,684		(114)		(114)		7,570		(606)	(606)	235	05/20/2047	1.....
36179S AB 3	G2 MA3602 - RMBS.....		09/01/2019	Paydown.....		1,387	1,387	1,554	1,619		(5)		(5)		1,614		(227)	(227)	55	04/20/2046	1.....
36179S Q3 4	G2 MA4074 - RMBS.....		09/01/2019	Paydown.....		2,505	2,505	2,792	2,845		4		4		2,849		(344)	(344)	97	02/20/2040	1.....
36179S SW 8	G2 MA4133 - RMBS.....		09/01/2019	Paydown.....		1,212	1,212	1,365	1,376		4		4		1,379		(167)	(167)	52	06/20/2039	1.....
36179S U2 1	G2 MA4201 - RMBS.....		09/01/2019	Paydown.....		2,109	2,109	2,346	2,398		(2)		(2)		2,396		(287)	(287)	82	10/20/2039	1.....
36179T 7L 3	G2 MA5399 - RMBS.....		09/01/2019	Paydown.....		67,984	67,984	70,403			78		78		70,481		(2,497)	(2,497)	1,751	08/20/2048	1.....
36179T C2 9	G2 MA4589 - RMBS.....		09/01/2019	Paydown.....		7,773	7,773	8,351	8,508		(160)		(160)		8,348		(575)	(575)	262	07/20/2047	1.....
36179T LT 0	G2 MA4838 - RMBS.....		09/01/2019	Paydown.....		13,052	13,052	13,706	13,689		(74)		(74)		13,615		(564)	(564)	350	11/20/2047	1.....
36179T NS 0	G2 MA4901 - RMBS.....		09/01/2019	Paydown.....		3,304	3,304	3,410			(0)		(0)		3,409		(105)	(105)	45	12/20/2047	1.....
36179T Z7 3	G2 MA5266 - RMBS.....		09/01/2019	Paydown.....									0						(4)	06/20/2048	1.....
36179U CB 6	G2 MA5466 - RMBS.....		09/01/2019	Paydown.....		13,666	13,666	14,034			(5)		(5)		14,029		(363)	(363)	278	09/20/2048	1.....
36179U GE 6	G2 MA5597 - RMBS.....		09/01/2019	Paydown.....		59,057	59,057	61,668			(244)		(244)		61,424		(2,367)	(2,367)	1,733	11/20/2048	1.....
3617K1 XV 0	G2 BM9692 - RMBS.....		09/01/2019	Paydown.....		623	623	656			(1)		(1)		656		(33)	(33)	4	07/20/2049	1.....
36193F LJ 4	G2 AR8429 - RMBS.....		09/01/2019	Paydown.....		85	85	93	96		(2)		(2)		94		(9)	(9)	5	05/20/2037	1.....
36193S QY 8	G2 AS6771 - RMBS.....		09/01/2019	Paydown.....		704	704	784	839		(2)		(2)		837		(133)	(133)	28	02/20/2039	1.....
36202D 3H 2	G2 003500 - RMBS.....		09/01/2019	Paydown.....		7,024	7,024	7,860	7,935		(66)		(66)		7,869		(845)	(845)	149	01/20/2034	1.....
36209U BR 6	GN 481648 - RMBS.....		09/01/2019	Paydown.....		49	49	48	48		0		0		48		1	1	2	09/15/2029	1.....
36211H Y4 7	GN 513831 - RMBS.....		09/01/2019	Paydown.....		193	193	185	188		0		0		188		4	4	9	08/15/2029	1.....
36225B AM 0	GN 780912 - RMBS.....		09/01/2019	Paydown.....		322	322	298	309		1		1		309		12	12	15	11/15/2028	1.....
36241L NG 7	GN 783091 - RMBS.....		09/01/2019	Paydown.....		3,920	3,920	4,327	4,420		(21)		(21)		4,398		(478)	(478)	149	06/15/2040	1.....
38373A A2 2	GNR 0973 PJ - CMO/RMBS.....		09/01/2019	Paydown.....		5,549	5,549	6,090	6,259		35		35		6,294		(745)	(745)	134	08/16/2039	1.....
38373X DM 5	GNR 0245A QE - CMO/RMBS.....		09/01/2019	Paydown.....		668	668	737	726		(16)		(16)		709		(41)	(41)	28	06/20/2032	1.....
38374J XC 5	GNR 0490A SI - CMO/RMBS.....		09/20/2019	Direct.....				376	241				0		231		(231)	(231)		10/20/2034	1.....
38374K SJ 3	GNR 053A QB - CMO/RMBS.....		09/01/2019	Paydown.....		6,499	6,499	7,377	7,046		(22)		(22)		7,025		(526)	(526)	212	01/16/2035	1.....
38374V TG 4	GNR 0957E KA - CMO/RMBS.....		09/01/2019	Paydown.....		27,987	27,987	29,386	28,281		(217)		(217)		28,064		(78)	(78)	(95)	05/20/2039	1.....
38375J 6B 6	GNR 0724A PC - CMO/RMBS.....		09/01/2019	Paydown.....		2,358	2,358	2,538	2,521		(11)		(11)		2,510		(152)	(152)	84	04/20/2037	1.....
38375L G5 3	GNR 0767B SI - CMO/RMBS.....		09/20/2019	Direct.....				353	244				0		235		(235)	(235)		11/20/2037	1.....
38375P K4 2	GNR 087A PL - CMO/RMBS.....		09/01/2019	Paydown.....		29,666	29,666	32,614	30,082		(69)		(69)		30,013		(347)	(347)	828	11/20/2037	1.....
38375X HT 4	GNR 0862A SA - CMO/RMBS.....		09/20/2019	Direct.....				139	98				0		92		(92)	(92)		07/20/2038	1.....

QE05

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
38376W BN 4	GNR 1014B AO - CMO/RMBS		09/20/2019	Paydown		1,776	1,776	1,612	1,673		5		5		1,677		98	98		12/20/2032	1
38376X A2 9	GNR 1031G SK - CMO/RMBS		09/20/2019	Direct				920	591				0		555		(555)	(555)		11/20/2034	1
38377J 4R 1	GNR 10113J KE - CMO/RMBS		09/01/2019	Paydown		10,682	10,682	11,927	11,636		(93)		(93)		11,544		(862)	(862)	318	09/20/2040	1
912810 SF 6	UNITED STATES TREASURY		08/20/2019	VARIOUS		2,596,389	2,145,000	2,170,792			(166)		(166)		2,170,626		425,763	425,763	33,087	02/15/2049	1
912810 SH 2	UNITED STATES TREASURY		08/20/2019	NOMURA SECURITIES INTL., FIXED I		397,757	335,000	345,767			(39)		(39)		345,728		52,028	52,028	2,565	05/15/2049	1
912810 SJ 8	UNITED STATES TREASURY		09/26/2019	VARIOUS		806,397	785,000	821,681			(55)		(55)		821,626		(15,229)	(15,229)	1,381	08/15/2049	1
912828 2P 4	UNITED STATES TREASURY		09/12/2019	VARIOUS		553,049	548,000	531,513	533,184		2,756		2,756		535,940		17,110	17,110	11,397	07/31/2022	1
912828 2R 0	UNITED STATES TREASURY		09/13/2019	SG AMERICAS SECURITIES, LLC		516,738	500,000	510,508			(270)		(270)		510,238		6,500	6,500	6,603	08/15/2027	1
912828 3D 0	UNITED STATES TREASURY		09/12/2019	GOLDMAN, SACHS & CO		1,098,226	1,058,000	1,021,212	1,022,320		3,423		3,423		1,025,743		72,483	72,483	18,395	10/31/2024	1
912828 3F 5	UNITED STATES TREASURY		09/12/2019	BARCLAYS CAPITAL INC FIXED INC		42,563	41,000	39,834			70		70		39,905		2,658	2,658	765	11/15/2027	1
912828 3V 0	UNITED STATES TREASURY		09/12/2019	J.P. MORGAN SECURITIES INC.		66,707	64,000	66,478			(78)		(78)		66,400		307	307	991	01/31/2025	1
912828 4R 8	UNITED STATES TREASURY		09/13/2019	Morgan Stanley		530,605	500,000	516,328			(811)		(811)		515,517		15,089	15,089	11,429	05/31/2025	1
912828 5M 8	UNITED STATES TREASURY		09/12/2019	VARIOUS		2,588,975	2,290,000	2,372,735			(4,132)		(4,132)		2,368,603		220,372	220,372	55,941	11/15/2028	1
912828 5P 1	UNITED STATES TREASURY		09/12/2019	BARCLAYS CAPITAL INC FIXED INC		7,341	7,000	7,037	7,037		(5)		(5)		7,032		309	309	158	11/30/2023	1
912828 5T 3	UNITED STATES TREASURY		09/12/2019	MLPFS INC FIXED INCOME		142,340	135,000	134,863			13		13		134,876		7,464	7,464	2,494	12/31/2025	1
912828 5W 6	UNITED STATES TREASURY		09/12/2019	J.P. MORGAN SECURITIES INC.		16,180	15,227	14,838			8		8		14,846		1,334	1,334	88	01/15/2029	1
912828 6A 3	UNITED STATES TREASURY		09/12/2019	VARIOUS		399,092	374,000	376,016			(145)		(145)		375,871		23,221	23,221	5,531	01/31/2026	1
912828 6B 1	UNITED STATES TREASURY		07/19/2019	VARIOUS		29,137,517	27,730,000	28,053,066			(8,039)		(8,039)		28,045,027		1,092,489	1,092,489	314,898	02/15/2029	1
912828 6T 2	UNITED STATES TREASURY		09/18/2019	VARIOUS		8,842,547	8,418,000	8,668,525			(2,681)		(2,681)		8,665,845		176,702	176,702	50,954	05/15/2029	1
912828 6V 7	UNITED STATES TREASURY		09/11/2019	VARIOUS		4,692,444	4,655,000	4,662,619			(1,032)		(1,032)		4,661,587		30,857	30,857	23,331	05/31/2021	1
912828 6X 3	UNITED STATES TREASURY		08/22/2019	VARIOUS		4,763,528	4,605,000	4,598,886			171		171		4,599,057		164,471	164,471	20,573	05/31/2026	1
912828 6Z 8	UNITED STATES TREASURY		09/25/2019	VARIOUS		23,168,053	22,955,000	22,927,527			830		830		22,928,357		239,696	239,696	73,608	06/30/2024	1
912828 7A 2	UNITED STATES TREASURY		08/23/2019	CITIGROUP GLOBAL MARKETS INC.		940,028	940,000	935,859			251		251		936,110		3,918	3,918	2,292	06/30/2021	1
912828 7F 1	UNITED STATES TREASURY		09/04/2019	VARIOUS		5,885,631	5,860,000	5,867,757			(146)		(146)		5,867,611		18,020	18,020	8,668	07/31/2021	1
912828 B2 5	UNITED STATES TREASURY		09/12/2019	CITIGROUP GLOBAL MARKETS INC.		58,055	57,122	58,310			(28)		(28)		58,282		(227)	(227)	58	01/15/2024	1
912828 M4 9	UNITED STATES TREASURY		08/21/2019	GOLDMAN, SACHS & CO		1,092,698	1,080,000	1,036,008	1,038,417		6,619		6,619		1,045,036		47,662	47,662	16,398	10/31/2022	1
912828 N7 1	UNITED STATES TREASURY		09/12/2019	J.P. MORGAN SECURITIES INC.		6,648	6,472	6,700			(2)		(2)		6,698		(49)	(49)	7	01/15/2026	1
912828 P7 9	UNITED STATES TREASURY		09/12/2019	J.P. MORGAN SECURITIES INC.		34,798	35,000	33,901	34,120		142		142		34,262		535	535	544	02/28/2023	1
912828 PC 8	UNITED STATES TREASURY		09/13/2019	CITIGROUP GLOBAL MARKETS INC.		504,277	500,000	553,047	512,692		(4,765)		(4,765)		507,927		(3,649)	(3,649)	10,985	11/15/2020	1
912828 U2 4	UNITED STATES TREASURY		09/12/2019	J.P. MORGAN SECURITIES INC.		103,912	102,000	97,964			284		284		98,248		5,664	5,664	1,691	11/15/2026	1
912828 U6 5	UNITED STATES TREASURY		09/12/2019	Morgan Stanley		1,000,508	1,000,000	988,203	991,312		2,039		2,039		993,351		7,156	7,156	13,770	11/30/2021	1
912828 V4 9	UNITED STATES TREASURY		09/12/2019	J.P. MORGAN SECURITIES INC.		19,321	19,099	18,028			66		66		18,095		1,226	1,226	83	01/15/2027	1
912828 VS 6	UNITED STATES TREASURY		09/12/2019	MLPFS INC FIXED INCOME		30,944	30,000	30,076	30,064		(9)		(9)		30,055		890	890	809	08/15/2023	1
912828 WG 1	UNITED STATES TREASURY		07/16/2019	CITIGROUP GLOBAL MARKETS INC.		2,425,233	2,410,000	2,410,415			(16)		(16)		2,410,399		14,834	14,834	10,883	04/30/2021	1

QE05.1

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For or ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
912828	WU 0 UNITED STATES TREASURY.....		08/14/2019	J.P. MORGAN SECURITIES INC..		32,501	32,359	30,352	30,457	(73)	164		91		30,548		1,953	1,953	44	07/15/2024	1.....
912828	XL 9 UNITED STATES TREASURY.....		08/15/2019	J.P. MORGAN SECURITIES INC..		281,373	275,401	261,163	261,307	(110)	982		873		262,180		19,193	19,193	1,113	07/15/2025	1.....
912828	XT 2 UNITED STATES TREASURY.....		08/28/2019	VARIOUS.....		22,946,146	22,640,000	22,718,802		(1,550)		(1,550)			22,717,252		228,893	228,893	73,306	05/31/2024	1.....
912828	XX 3 UNITED STATES TREASURY.....		08/22/2019	Morgan Stanley.....		1,022,969	1,000,000	955,340	958,741		4,517		4,517		963,258		59,711	59,711	12,935	06/30/2024	1.....
912828	Y3 8 UNITED STATES TREASURY.....		09/12/2019	J.P. MORGAN SECURITIES INC..		19,312	18,380	19,492		(6)		(6)			19,486		(173)	(173)	22	07/15/2024	1.....
912828	Y8 7 UNITED STATES TREASURY.....		09/25/2019	VARIOUS.....		13,297,430	13,150,000	13,128,097		496		496			13,128,593		168,837	168,837	25,972	07/31/2024	1.....
912828	Y9 5 UNITED STATES TREASURY.....		09/27/2019	NATWEST SECURITIES.....		4,390,875	4,320,000	4,373,309		(829)		(829)			4,372,479		18,396	18,396	13,427	07/31/2026	1.....
912828	YB 0 UNITED STATES TREASURY.....		09/24/2019	VARIOUS.....		1,245,952	1,259,000	1,255,121		(31)		(31)			1,255,090		(9,138)	(9,138)	1,861	08/15/2029	1.....
912828	YC 8 UNITED STATES TREASURY.....		09/30/2019	VARIOUS.....		4,997,552	5,015,000	5,012,177		81		81			5,012,258		(14,706)	(14,706)	4,765	08/31/2021	1.....
912828	YE 4 UNITED STATES TREASURY.....		09/25/2019	VARIOUS.....		2,186,002	2,230,000	2,216,255		105		105			2,216,361		(30,359)	(30,359)	1,329	08/31/2024	1.....
912828	YF 1 UNITED STATES TREASURY.....		09/25/2019	VARIOUS.....		2,186,236	2,190,000	2,178,147		32		32			2,178,179		8,057	8,057	993	09/15/2022	1.....
912833	LD 0 UNITED STATES TREASURY.....		09/23/2019	NOMURA SECURITIES INTL., FIXED I		432,322	445,000	392,121	429,874		4,596		4,596		434,470		(2,148)	(2,148)		05/15/2021	1.....
0599999	Total - Bonds - U.S. Government.....					147,645,908	143,852,176	144,581,973	5,990,877	(183)	1,813	0	1,630	0	144,589,197	0	3,056,711	3,056,711	842,952	XXX	XXX
<b>Bonds - All Other Government</b>																					
669827	DJ 3 NOVA SCOTIA (PROVINCE OF).....	C	07/19/2019	CIBC WORLD MARKETS CORP..		93,736	90,000	122,611	94,634		(2,179)		(2,179)		92,455		1,281	1,281	7,446	03/01/2020	1FE.....
91087B	AA 8 MEXICO (UNITED MEXICAN STATES) GOVERNME	C	08/22/2019	Morgan Stanley.....		466,425	450,000	461,970	460,024		(985)		(985)		459,038		7,387	7,387	17,370	01/30/2025	2FE.....
1099999	Total - Bonds - All Other Government.....					560,161	540,000	584,581	554,658	0	(3,164)	0	(3,164)	0	551,493	0	8,668	8,668	24,816	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
01F022	69 1 FNCL-2.5N-SEP-2019 - MBS.....		09/06/2019	CITIGROUP GLOBAL MARKETS INC.		302,285	300,000	301,031					0		301,031		1,254	1,254		09/25/2049	1.....
01F030	47 0 FNCL-3N-JUL-2019 - MBS.....		07/11/2019	CITIGROUP GLOBAL MARKETS INC.		585,950	575,000	583,962					0		583,962		1,988	1,988		07/25/2034	1.....
01F030	48 8 FNCL-3N-AUG-2019 - MBS.....		08/19/2019	CITIGROUP GLOBAL MARKETS INC.		587,859	575,000	585,871					0		585,871		1,988	1,988		08/25/2034	1.....
01F030	49 6 FNCL-3N-SEP-2019 - MBS.....		09/11/2019	CITIGROUP GLOBAL MARKETS INC.		588,084	575,000	587,982					0		587,982		101	101		09/25/2034	1.....
01F030	69 4 FNCL-3N-SEP-2019 - MBS.....		09/05/2019	VARIOUS.....		5,841,228	5,725,000	5,844,300					0		5,844,300		(3,072)	(3,072)		09/25/2049	1.....
31283G	Y9 2 FH G00736 - RMBS.....		09/01/2019	Paydown.....		296	296	319	306		(1)		(1)		305		(9)	(9)	10	05/01/2025	1.....
31283H	4Z 5 FH G01740 - RMBS.....		09/01/2019	Paydown.....									0				0	0	(0)	12/01/2034	1.....
31283H	BL 8 FH G00943 - RMBS.....		09/01/2019	Paydown.....		153	153	146	149		0		0		150		4	4	5	07/01/2028	1.....
3128CU	QS 8 FH G30465 - RMBS.....		09/01/2019	Paydown.....		13,854	13,853	15,767	15,137		(173)		(173)		14,964		(1,111)	(1,111)	678	09/01/2026	1.....
3128CU	TK 2 FH G30554 - RMBS.....		09/01/2019	Paydown.....		3,896	3,896	4,224	4,225		(33)		(33)		4,192		(296)	(296)	138	04/01/2030	1.....
3128LX	EL 0 FH G01939 - RMBS.....		09/01/2019	Paydown.....		15,272	15,272	16,689	16,657		(200)		(200)		16,457		(1,185)	(1,185)	192	04/01/2032	1.....
3128M1	CN 7 FH G11977 - RMBS.....		09/01/2019	Paydown.....		1,387	1,387	1,508	1,424		(8)		(8)		1,416		(29)	(29)	(202)	05/01/2021	1.....
3128M1	LH 0 FH G12228 - RMBS.....		09/01/2019	Paydown.....		3,038	3,038	3,303	3,142		(26)		(26)		3,116		(78)	(78)	(127)	07/01/2021	1.....
3128M4	3K 7 FH G03202 - RMBS.....		09/01/2019	Paydown.....									0				0	0	(0)	09/01/2037	1.....
3128M7	6G 6 FH G05971 - RMBS.....		09/01/2019	Paydown.....		2,510	2,510	2,779	2,871		(39)		(39)		2,832		(322)	(322)	247	08/01/2040	1.....
3128M7	BK 1 FH G05142 - RMBS.....		09/01/2019	Paydown.....									0				0	0	0	12/01/2035	1.....
3128M9	Q4 7 FH G07375 - RMBS.....		09/01/2019	Paydown.....		2,639	2,639	2,929	2,958		(24)		(24)		2,935		(296)	(296)	82	05/01/2040	1.....

QE05.2

**SCHEDULE D - PART 4**

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3128MB MR 5	FH G12868 - RMBS.....		09/01/2019.	Paydown.....		6,599	6,599	7,172	6,940		(64)		(64)		6,876		(278)	(278)	(90)	11/01/2022.	1.....
3128MB PM 3	FH G12928 - RMBS.....		09/01/2019.	Paydown.....		3,835	3,835	4,160	4,000		(23)		(23)		3,977		(142)	(142)	(86)	12/01/2022.	1.....
3128MD AT 0	FH G14318 - RMBS.....		09/01/2019.	Paydown.....		5,935	5,935	6,330	6,220		(33)		(33)		6,187		(252)	(252)	149	10/01/2026.	1.....
3128MF KH 0	FH G16396 - RMBS.....		09/01/2019.	Paydown.....		12,549	12,549	12,855			0		0		12,855		(306)	(306)	73	02/01/2033.	1.....
3128MF PH 5	FH G16524 - RMBS.....		09/01/2019.	Paydown.....		21,048	21,048	21,442			(14)		(14)		21,428		(381)	(381)	297	05/01/2033.	1.....
3128MF RT 7	FH G16598 - RMBS.....		09/01/2019.	Paydown.....		16,113	16,113	15,890			1		1		15,891		222	222	131	12/01/2031.	1.....
3128MF WR 5	FH G16756 - RMBS.....		09/01/2019.	Paydown.....		20,406	20,406	20,776			(16)		(16)		20,759		(353)	(353)	366	01/01/2034.	1.....
3128MJ 5D 8	FH G08843 - RMBS.....		09/01/2019.	Paydown.....		31,643	31,643	32,702	32,676		(54)		(54)		32,621		(979)	(979)	973	10/01/2048.	1.....
3128MJ 5E 6	FH G08844 - RMBS.....		09/01/2019.	Paydown.....		30,944	30,944	32,393	32,388		(14)		(14)		32,374		(1,430)	(1,430)	1,040	10/01/2048.	1.....
3128MJ Y3 8	FH G08729 - RMBS.....		09/01/2019.	Paydown.....									0				0	0	(0)	09/01/2046.	1.....
3128MM FS 7	FH G18176 - RMBS.....		09/01/2019.	Paydown.....		5,666	5,666	6,101	5,933		(46)		(46)		5,887		(222)	(222)	(251)	04/01/2022.	1.....
3128MM N9 0	FH G18415 - RMBS.....		09/01/2019.	Paydown.....		18,951	18,951	19,839	19,655		(62)		(62)		19,594		(643)	(643)	378	12/01/2026.	1.....
3128P7 AT 0	FH C09018 - RMBS.....		09/01/2019.	Paydown.....		8,297	8,297	8,939	8,901		(74)		(74)		8,827		(530)	(530)	15	09/01/2025.	1.....
3128PL B5 0	FH J08160 - RMBS.....		09/01/2019.	Paydown.....		4,280	4,280	4,643	4,480		(29)		(29)		4,451		(171)	(171)	(114)	12/01/2022.	1.....
3128PR P8 6	FH J12247 - RMBS.....		09/01/2019.	Paydown.....		8,288	8,288	8,860	8,778		(54)		(54)		8,724		(436)	(436)	222	05/01/2025.	1.....
31292H Q5 6	FH C01376 - RMBS.....		09/01/2019.	Paydown.....		893	893	945	935		(2)		(2)		933		(39)	(39)	43	07/01/2032.	1.....
31293P HP 3	FH C25638 - RMBS.....		09/01/2019.	Paydown.....		655	655	603	622		1		1		623		32	32	26	04/01/2029.	1.....
31293Q 2Y 8	FH C27091 - RMBS.....		09/01/2019.	Paydown.....		50	50	49	50		0		0		50		1	1	2	06/01/2029.	1.....
31294C S5 3	FH C35940 - RMBS.....		09/01/2019.	Paydown.....		16	16	16	16		0		0		16		0	0	1	01/01/2030.	1.....
3130AC 6M 1	FEDERAL HOME LOAN BANKS.....		09/18/2019.	VARIOUS.....		600,000	600,000	591,120			409		409		591,529		8,471	8,471	9,903	02/28/2029.	1.....
3130AE N3 0	FEDERAL HOME LOAN BANKS.....		07/25/2019.	Call @ 100.00.....		235,000	235,000	235,052			(52)		(52)		235,000		0	0	4,407	07/24/2026.	1.....
3130AG H4 0	FEDERAL HOME LOAN BANKS.....		08/21/2019.	TORONTO DOMINION SECURITIES (USA) INC.....		1,200,216	1,200,000	1,198,800			(27)		(27)		1,198,773		1,443	1,443	8,540	08/28/2026.	1.....
3132KS A3 8	FH V70026 - RMBS.....		09/01/2019.	Paydown.....		3,758	3,758	3,957	3,954		(30)		(30)		3,924		(166)	(166)	88	05/01/2033.	1.....
31335A H2 7	FH G60249 - RMBS.....		09/01/2019.	Paydown.....									0				0	0	(0)	09/01/2041.	1.....
31335A J3 3	FH G60282 - RMBS.....		09/19/2019.	VARIOUS.....		268,942	248,770	259,615	259,696		(364)		(364)		259,332		9,611	9,611	8,935	06/01/2042.	1.....
31335A N2 0	FH G60409 - RMBS.....		09/19/2019.	VARIOUS.....		41,506	38,421	42,191	42,896		(358)		(358)		42,538		(1,032)	(1,032)	1,283	07/01/2042.	1.....
31335A NA 2	FH G60385 - RMBS.....		07/01/2019.	Paydown.....									0				0	0	3	08/01/2044.	1.....
31335A TC 2	FH G60547 - RMBS.....		09/19/2019.	VARIOUS.....		14,068	13,052	14,347	14,943		(199)		(199)		14,744		(676)	(676)	414	08/01/2044.	1.....
31335A WG 9	FH G60647 - RMBS.....		09/01/2019.	Paydown.....									0				0	0	(0)	12/01/2041.	1.....
31335A YG 7	FH G60711 - RMBS.....		09/01/2019.	Paydown.....		9,540	9,540	10,503	10,642		(87)		(87)		10,555		(1,016)	(1,016)	289	07/01/2045.	1.....
31335A ZA 9	FH G60737 - RMBS.....		09/19/2019.	VARIOUS.....		194,192	179,337	198,420	200,099		(1,528)		(1,528)		198,571		(4,379)	(4,379)	6,167	08/01/2042.	1.....
31335A ZB 7	FH G60738 - RMBS.....		09/01/2019.	Paydown.....									0				0	0	18	04/01/2044.	1.....
31335B 5H 5	FH G61748 - RMBS.....		09/01/2019.	Paydown.....		74,619	74,619	74,925			(13)		(13)		74,913		(293)	(293)	1,315	11/01/2048.	1.....
31335B W7 7	FH G61570 - RMBS.....		09/01/2019.	Paydown.....		8,059	8,059	8,744	8,264		(25)		(25)		8,722		(663)	(663)	297	06/01/2041.	1.....
31335B WN 2	FH G61553 - RMBS.....		09/01/2019.	Paydown.....		110,576	110,576	115,630	115,486		(569)		(569)		114,917		(4,340)	(4,340)	3,365	08/01/2048.	1.....
31335B X8 4	FH G61603 - RMBS.....		09/01/2019.	Paydown.....		25,891	25,891	28,589	28,606		(73)		(73)		28,533		(2,642)	(2,642)	1,045	07/01/2040.	1.....
31335B XV 3	FH G61592 - RMBS.....		09/01/2019.	Paydown.....		9,999	9,999	9,511	9,512		19		19		9,531		468	468	203	08/01/2048.	1.....
31335B ZS 8	FH G61653 - RMBS.....		09/01/2019.	Paydown.....		11,261	11,261	11,947	1,569		(17)		(17)		11,932		(671)	(671)	417	12/01/2044.	1.....
31335B ZT 6	FH G61654 - RMBS.....		09/01/2019.	Paydown.....		12,652	12,652	13,688	13,692		(17)		(17)		13,674		(1,022)	(1,022)	462	09/01/2041.	1.....
31335G EC 5	FH C80131 - RMBS.....		09/01/2019.	Paydown.....		130	130	132	131		(0)		(0)		131		(0)	(0)	5	03/01/2024.	1.....



## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31335H PX 5	FH C90438 - RMBS		09/01/2019	Paydown		689	689	727	697		(2)		(2)		695		(6)	(6)	38	04/01/2021	1
31335H QK 2	FH C90458 - RMBS		09/01/2019	Paydown		330	330	352	335		(1)		(1)		334		(3)	(3)	15	07/01/2021	1
31335H RB 1	FH C90482 - RMBS		09/01/2019	Paydown		628	628	658	636		(2)		(2)		634		(6)	(6)	20	09/01/2021	1
31335H T6 0	FH C90573 - RMBS		09/01/2019	Paydown		9,233	9,233	10,353	9,739		(83)		(83)		9,656		(423)	(423)	223	08/01/2022	1
31335H X3 2	FH C90698 - RMBS		09/01/2019	Paydown		4,917	4,917	5,171	5,082		(22)		(22)		5,060		(142)	(142)	146	08/01/2023	1
3133EH K5 1	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/25/2019	Call @ 100.00		1,179,000	1,179,000	1,178,941			7		7		1,178,948		52	52	7,929	10/25/2024	1
3133EH NA 7	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/16/2019	INTL FCStone Financial Inc.		1,459,019	1,459,000	1,458,271			17		17		1,458,288		731	731	6,541	06/19/2025	1
3133EJ J8 3	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/09/2019	CITIGROUP GLOBAL MARKETS INC.		572,273	571,000	570,953	570,952		(7)		(7)		570,944		1,329	1,329	17,203	10/22/2025	1
3133EJ TM 1	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/03/2019	Call @ 100.00		877,000	877,000	876,562	876,579		19		19		876,598		402	402	34,378	07/03/2028	1
3133EK EQ 5	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/12/2019	CITIGROUP GLOBAL MARKETS INC.		439,686	438,000	437,781			11		11		437,792		1,894	1,894	6,347	04/01/2027	1
3133EK KQ 8	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/05/2019	NOMURA SECURITIES INTL., FIXED I		1,792,451	1,791,000	1,791,000					0		1,791,000		1,451	1,451	16,955	11/06/2024	1
3133EK LT 1	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/07/2019	INTL FCStone Financial Inc.		559,058	559,000	559,000					0		559,000		58	58	3,544	05/15/2024	1
3133EK LW 4	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/09/2019	Mizuho Securities		509,056	509,000	508,695			12		12		508,706		350	350	3,327	11/20/2024	1
3133EK MC 7	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/20/2019	Call @ 100.00		1,230,000	1,230,000	1,230,000					0		1,230,000		0	0	8,887	05/20/2025	1
3133EK NW 2	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/27/2019	VARIOUS		4,500,376	4,500,000	4,500,000					0		4,500,000		376	376	32,580	09/03/2026	1
3133EK QT 6	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/05/2019	BANK OF NEW YORK TORONTO DOMINION		650,033	650,000	650,000					0		650,000		33	33	3,732	09/13/2023	1
3133EK SF 4	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/18/2019	NOMURA SECURITIES INTL., FIXED I		3,015,271	3,015,000	3,015,000					0		3,015,000		271	271	19,979	06/25/2026	1
3133TJ Y9 8	FHR 2134 C - CMO/RMBS		09/01/2019	Paydown		812	812	774	790		1		1		791		21	21	30	03/15/2029	1
3134GB 6Y 3	FEDERAL HOME LOAN MORTGAGE CORP		09/11/2019	TORONTO DOMINION SECURTIES (USA) INC		755,083	755,000	755,000					0		755,000		83	83	13,051	12/28/2022	1
3134GT RN 5	FEDERAL HOME LOAN MORTGAGE CORP		08/09/2019	Stifel, Nicolaus & Co., Inc.		1,326,544	1,326,000	1,325,735			8		8		1,325,742		801	801	5,571	06/17/2024	1
3134GT WT 6	FEDERAL HOME LOAN MORTGAGE CORP		09/25/2019	BANK OF NEW YORK TORONTO DOMINION		500,020	500,000	500,000					0		500,000		20	20	3,010	07/01/2024	1
31358Q 4G 7	FNR 92188 PZ - CMO/RMBS		09/01/2019	Paydown		359	391	410	395		(2)		(2)		394		(34)	(34)	22	10/25/2022	1
31365E BS 1	FN 125249 - RMBS		09/01/2019	Paydown		830	830	896	867		(4)		(4)		863		(33)	(33)	32	10/01/2023	1
3136A0 GY 7	FNR 1175E BL - CMO/RMBS		09/01/2019	Paydown		28,874	28,874	30,800	29,087		(76)		(76)		29,011		(137)	(137)	604	08/25/2021	1
3136A4 MU 0	FNR 1219D HB - CMO/RMBS		09/01/2019	Paydown									0				0	0	528	01/25/2042	1
3136A5 B4 7	FNR 1254D WG - CMO/RMBS		09/01/2019	Paydown		10,775	10,775	10,798	10,779		(8)		(8)		10,770		4	4	256	01/25/2041	1
3136A8 Q7 8	FNR 12108B TE - CMO/RMBS		09/01/2019	Paydown		24,044	24,044	24,518	24,452		(60)		(60)		24,392		(347)	(347)	561	10/25/2042	1

QE05.4

**SCHEDULE D - PART 4**

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3136AA LT 0	FNR 12139J JA - CMO/RMBS		09/01/2019	Paydown		13,036	13,036	12,926	12,925		(1)		(1)		12,924		112	112	303	12/25/2042	1
3136AE GQ 4	FNA 13M7B A2 - CMBS		09/01/2019	Paydown		20,132	20,132	19,954	19,958		14		14		19,972		160	160	311	12/27/2022	1
3136AM MF 3	FNA 15M02 A3 - CMBS		09/01/2019	Paydown		642	642	661	658		(1)		(1)		657		(15)	(15)	13	12/25/2024	1
3136FA BE 9	FNS T314 PO - CMO/RMBS		09/01/2019	Paydown		1,301	1,301	1,158	1,211		4		4		1,215		86	86		07/25/2031	1
31371K 2V 2	FN 254688 - RMBS		09/01/2019	Paydown		3,653	3,653	3,976	3,832		(26)		(26)		3,806		(153)	(153)	135	03/01/2023	1
31371K 2X 8	FN 254690 - RMBS		09/01/2019	Paydown		1,193	1,193	1,258	1,227		(6)		(6)		1,221		(28)	(28)	42	04/01/2023	1
31371K XQ 9	FN 254587 - RMBS		09/01/2019	Paydown		8,066	8,066	8,841	8,500		(66)		(66)		8,434		(367)	(367)	167	12/01/2022	1
31371K Y7 0	FN 254634 - RMBS		09/01/2019	Paydown		7,398	7,398	8,024	7,768		(45)		(45)		7,723		(325)	(325)	18	02/01/2023	1
31371L 2R 9	FN 255584 - RMBS		09/01/2019	Paydown		3,669	3,669	3,953	3,722		(28)		(28)		3,694		(25)	(25)	(1,044)	02/01/2020	1
31371L BP 3	FN 254846 - RMBS		09/01/2019	Paydown		9,561	9,561	10,338	10,054		(75)		(75)		9,979		(418)	(418)	271	07/01/2023	1
31371L DU 0	FN 254915 - RMBS		09/01/2019	Paydown		2,754	2,754	2,965	2,893		(20)		(20)		2,874		(120)	(120)	3	09/01/2023	1
31371L TN 9	FN 255357 - RMBS		09/01/2019	VARIOUS		29	29	30	29		(0)		(0)		29		(0)	(0)	3	08/01/2019	1
31371L TY 5	FN 255367 - RMBS		09/01/2019	Paydown		553	553	527	544		1		1		544		9	9	14	06/01/2024	1
31371M A8 0	FN 255731 - RMBS		09/01/2019	Paydown		4,236	4,236	4,581	4,522		(36)		(36)		4,486		(250)	(250)	37	06/01/2025	1
31371M RT 6	FN 256198 - RMBS		09/01/2019	Paydown		3,904	3,904	4,266	4,249		(41)		(41)		4,208		(304)	(304)	77	04/01/2026	1
31371M ZM 2	FN 256448 - RMBS		09/01/2019	Paydown		1,942	1,942	2,083	2,073		(15)		(15)		2,059		(116)	(116)	80	10/01/2026	1
31371N DV 6	FN 256715 - RMBS		09/01/2019	Paydown		2,257	2,257	2,458	2,444		(22)		(22)		2,422		(165)	(165)	98	05/01/2027	1
31371N SU 8	FN 257132 - RMBS		09/01/2019	Paydown		5,854	5,854	6,335	6,493		(73)		(73)		6,421		(567)	(567)	19	03/01/2028	1
31371N U8 6	FN 257207 - RMBS		09/01/2019	Paydown		245	245	270	301		(5)		(5)		296		(51)	(51)	4	05/01/2038	1
31371N V8 5	FN 257239 - RMBS		09/01/2019	Paydown		1,710	1,710	1,832	1,859		(17)		(17)		1,842		(132)	(132)	36	06/01/2028	1
31372R TJ 4	FN 280553 - RMBS		09/01/2019	Paydown		466	466	460	464		0		0		464		2	2	110	04/01/2024	1
3137A0 5F 8	FHR 3677A PB - CMO/RMBS		09/01/2019	Paydown		8,285	8,285	9,217	8,889		38		38		8,926		(641)	(641)	195	05/15/2040	1
3137A2 T7 6	FHR 3759G HI - CMO/RMBS		09/16/2019	VARIOUS		109	109	109	109		0		0		109		(109)	(109)	79	08/15/2037	1
3137AA QW 6	FHR 3862E UA - CMO/RMBS		09/01/2019	Paydown		7,528	7,528	7,858	7,935		172		172		8,107		(579)	(579)	182	04/15/2041	1
3137AB B5 9	FHR 3852E TP - CMO/RMBS		09/15/2019	Paydown		4,874	4,874	5,392	5,266		(11)		(11)		5,254		(380)	(380)	136	05/15/2041	1
3137AB JM 4	FHR 3874F JW - CMO/RMBS		09/01/2019	Paydown		32,793	32,793	35,007	33,699		(188)		(188)		33,511		(718)	(718)	771	06/15/2026	1
3137AB VV 0	FHR 3884C DL - CMO/RMBS		09/01/2019	Paydown		24,190	24,190	24,780	24,369		(13)		(13)		24,356		(166)	(166)	465	02/15/2025	1
3137AD TJ 6	FHMS K014 A2 - CMBS		09/01/2019	Paydown		1,558	1,558	1,628	1,602		(13)		(13)		1,590		(32)	(32)	40	04/25/2021	1
3137AF CP 5	FHR 3926A OP - CMO/RMBS		09/01/2019	Paydown		147,290	147,290	173,948	148,653		(1,515)		(1,515)		147,644		(354)	(354)	2,832	08/15/2025	1
3137AM XK 8	FHR 4011P DB - CMO/RMBS		09/01/2019	Paydown		1	1	1	1		0		0		1		(0)	(0)	0	09/15/2041	1
3137AQ LN 6	FHR 4050A NK - CMO/RMBS		09/01/2019	Paydown		20,415	20,415	21,605	21,609		199		199		21,808		(1,393)	(1,393)	577	09/15/2041	1
3137AS GN 8	FHR 4076A TN - CMO/RMBS		09/01/2019	Paydown		7,004	7,003	7,689	7,602		63		63		7,665		(661)	(661)	227	04/15/2042	1
3137AT QV 7	FHR 4097Q VB - CMO/RMBS		09/01/2019	Paydown		9,905	9,905	9,468	9,405		(87)		(87)		9,318		586	586	137	08/15/2042	1
3137AW QG 3	FHMS K023 A1 - CMBS		09/01/2019	Paydown		8,734	8,734	8,767	8,749		(5)		(5)		8,744		(11)	(11)	92	04/25/2022	1
3137B1 UF 7	FHMS K027 A1 - CMBS		09/01/2019	Paydown		9,234	9,234	9,321	9,284		(10)		(10)		9,274		(40)	(40)	109	09/25/2022	1
3137BF 4W 8	FHR 4410A VL - CMO/RMBS		09/01/2019	Paydown		10,097	10,097	10,892	10,683		(71)		(71)		10,612		(515)	(515)	269	04/15/2032	1
3137BK WB 2	FHMS KP02 A2 - CMBS		09/01/2019	Paydown		33,875	33,875	34,103	34,009		(4)		(4)		34,004		(130)	(130)	491	04/25/2021	1
3137BP CP 2	FHMS KW01 A1 - CMBS		09/01/2019	Paydown		1,593	1,593	1,598	1,597		(1)		(1)		1,596		(3)	(3)	27	05/25/2025	1
3137BU WM 6	FHMS KJ11 A2 - CMBS/CMO		09/01/2019	Paydown		86,329	86,329	88,468	87,744		(157)		(157)		87,586		(1,257)	(1,257)	1,964	01/25/2023	1
3137FC L5 1	FHMS Q006 AP1 - CMBS		09/01/2019	Paydown		16,474	16,474	16,546	16,679		(30)		(30)		16,649		(175)	(175)	268	04/25/2028	1
3137FJ EG 0	FHMS K081 A1 - CMBS		09/01/2019	Paydown		872	872	890	889		(2)		(2)		888		(15)	(15)	22	02/25/2028	1

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31382F	YY 9	FN 481427 - RMBS	09/01/2019	Paydown		23	23	22	23		0		0		23		1	1	1	01/01/2029	1
31385X	A7 2	FN 555430 - RMBS	09/01/2019	Paydown		9,346	9,346	10,117	10,540		(178)		(178)		10,362		(1,016)	(1,016)	213	05/01/2033	1
3138AF	C6 5	FN A11892 - RMBS	09/01/2019	Paydown		2,774	2,774	3,022	3,081		(48)		(48)		3,033		(260)	(260)	101	05/01/2041	1
3138AP	EM 6	FN A19139 - RMBS	09/01/2019	Paydown		1,720	1,720	1,775	1,778		(3)		(3)		1,775		(55)	(55)	34	11/01/2042	1
3138EH	SV 5	FN AL1431 - RMBS	09/01/2019	Paydown		4,258	4,258	4,675	4,779		(39)		(39)		4,740		(482)	(482)	135	11/01/2041	1
3138EJ	3L 0	FN AL2602 - CMBS/RMBS	09/01/2019	Paydown		3,387	3,387	3,389	3,386		3		3		3,389		(2)	(2)	55	10/01/2022	1
3138EK	7G 4	FN AL3594 - CMBS/RMBS	09/01/2019	Paydown		2,675	2,675	2,679	2,677		2		2		2,678		(3)	(3)	49	04/01/2023	1
3138EN	Z9 3	FN AL6167 - RMBS	09/01/2019	Paydown		8,198	8,198	8,708	8,689		(1)		(1)		8,688		(491)	(491)	192	01/01/2044	1
3138ER	EA 4	FN AL9128 - RMBS	09/01/2019	Paydown		53,611	53,611	57,816	58,312		(296)		(296)		58,015		(4,404)	(4,404)	1,607	02/01/2046	1
3138ER	T4 2	FN AL9570 - RMBS	09/01/2019	Paydown		6,267	6,267	6,798	6,809		(10)		(10)		6,799		(532)	(532)	210	06/01/2044	1
3138ES	AD 0	FN AL9903 - RMBS	09/01/2019	Paydown		70,500	70,500	77,857	78,078		(517)		(517)		77,561		(7,062)	(7,062)	2,595	05/01/2044	1
3138L1	WL 9	FN AM1550 - CMBS/RMBS	09/01/2019	Paydown		984	984	988	985		(0)		(0)		985		(0)	(0)	16	12/01/2023	1
3138L2	Z8 3	FN AM2566 - CMBS/RMBS	09/01/2019	Paydown		1,950	1,950	2,076	2,049		(11)		(11)		2,039		(88)	(88)	48	08/01/2023	1
3138L3	DF 9	FN AM2801 - CMBS/RMBS	09/01/2019	Paydown		1,404	1,404	1,410	1,407		(1)		(1)		1,406		(2)	(2)	25	03/01/2023	1
3138L4	JB 0	FN AM3857 - CMBS/RMBS	09/01/2019	Paydown		2,011	2,011	2,073	2,059		(4)		(4)		2,054		(43)	(43)	41	07/01/2023	1
3138L5	KP 4	FN AM4801 - CMBS/RMBS	09/01/2019	Paydown		1,079	1,079	1,106	1,094		(5)		(5)		1,089		(9)	(9)	22	11/01/2020	1
3138L8	QB 3	FN AM7649 - CMBS/RMBS	09/01/2019	Paydown		1,490	1,490	1,525	1,512		1		1		1,512		(22)	(22)	29	01/01/2025	1
3138L8	UK 8	FN AM7785 - CMBS/RMBS	09/01/2019	Paydown		759	759	787	782		1		1		783		(24)	(24)	16	02/01/2030	1
3138LD	H5 5	FN AN1151 - CMBS/RMBS	09/01/2019	VARIOUS		356,420	330,574	317,015	317,615		1,016		1,016		318,631		37,789	37,789	7,481	03/01/2031	1
3138LE	R7 8	FN AN2309 - CMBS/RMBS	09/01/2019	Paydown		713	713	677			2		2		679		34	34	8	07/01/2026	1
3138LF	DS 4	FN AN2812 - CMBS/RMBS	09/13/2019	PERSHING LLC		361,545	355,000	325,796	327,453		2,224		2,224		329,677		31,869	31,869	7,346	10/01/2028	1
3138LG	W3 6	FN AN4265 - CMBS/RMBS	09/01/2019	Paydown		3,831	3,831	3,878	3,866		2		2		3,869		(37)	(37)	82	01/01/2027	1
3138LH	KM 5	FN AN4799 - CMBS/RMBS	09/01/2019	Paydown		1,285	1,285	1,309	1,304		(3)		(3)		1,301		(16)	(16)	25	03/01/2024	1
3138LH	MW 1	FN AN4872 - CMBS/RMBS	09/01/2019	Paydown		2,188	2,188	2,269	2,256		(5)		(5)		2,251		(63)	(63)	48	03/01/2027	1
3138MC	YK 4	FN AP8813 - RMBS	09/01/2019	Paydown		5,644	5,644	6,043	6,001		(19)		(19)		5,981		(338)	(338)	127	11/01/2042	1
3138NJ	AB 4	FN FN0001 - CMBS/RMBS	09/01/2019	Paydown									0					0	(3)	12/01/2020	1
3138WH	SS 2	FN AS7728 - RMBS	09/01/2019	Paydown		27,936	27,936	27,836			(0)		(0)		27,835		101	101	201	08/01/2046	1
3138WP	HJ 6	FN AT2032 - RMBS	09/01/2019	Paydown		3,009	3,009	3,182	3,173		4		4		3,177		(168)	(168)	73	04/01/2043	1
3138WQ	BB 7	FN AT2733 - RMBS	09/01/2019	Paydown		8,986	8,986	9,946	9,946		(65)		(65)		9,881		(895)	(895)	237	05/01/2043	1
3138XD	S5 0	FN AV2339 - RMBS	09/01/2019	Paydown		7,033	7,033	7,533	7,572		(54)		(54)		7,518		(485)	(485)	199	12/01/2043	1
31392B	QR 0	FNR 0181H HE - CMO/RMBS	09/01/2019	Paydown		3,338	3,338	3,799	3,824		(64)		(64)		3,760		(422)	(422)	64	01/25/2032	1
31392B	VX 1	FNR 021D HC - CMO/RMBS	09/01/2019	Paydown		682	682	720	690		(2)		(2)		688		(7)	(7)	34	02/25/2022	1
31393C	PD 9	FNR 0355B CD - CMO/RMBS	09/01/2019	Paydown		1,840	1,840	1,799	1,826		2		2		1,827		13	13	59	06/25/2023	1
31393D	3T 6	FNR 0378 B - CMO/RMBS	09/01/2019	Paydown		2,791	2,791	2,866	2,807		(3)		(3)		2,804		(14)	(14)	36	08/25/2023	1
31393F	5C 6	FHR 2522E PG - CMO/RMBS	09/01/2019	Paydown		10,803	10,803	12,154	11,344		(65)		(65)		11,279		(475)	(475)	(5)	11/15/2022	1
31393L	FK 4	FSPC T054 2A - CMO/RMBS	09/01/2019	Paydown		540	540	572	561		2		2		563		(23)	(23)	23	02/25/2043	1
31393M	RD 5	FHR 2586E GC - CMO/RMBS	09/01/2019	Paydown		18,709	18,709	21,802	19,477		(95)		(95)		19,382		(673)	(673)	576	03/15/2023	1
31393V	4V 0	FHR 2627H MW - CMO/RMBS	09/01/2019	Paydown		7,406	7,406	8,229	7,669		(37)		(37)		7,632		(226)	(226)	94	06/15/2023	1
31393Y	YL 3	FNR 0445E ZL - CMO/RMBS	09/01/2019	Paydown		2,683	2,960	3,144	3,121		(15)		(15)		3,106		(423)	(423)	123	10/25/2032	1
31394A	5A 0	FNR 0470F EB - CMO/RMBS	09/01/2019	Paydown		2,508	2,508	2,738	2,668		(14)		(14)		2,655		(147)	(147)	(10)	10/25/2024	1
31394A	BD 7	FNR 0453E NC - CMO/RMBS	09/01/2019	Paydown		1,465	1,465	1,436	1,454		1		1		1,455		10	10	56	07/25/2024	1

QE05.6

## SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31394E	7B	8	FNR 0568C PG - CMO/RMBS.....	09/01/2019	Paydown.....		3,239	3,239	3,273	3,255		(1)		(1)	3,254		(15)	(15)	36	08/25/2035	1.....	
31394K	M6	8	FHR 2686K GC - CMO/RMBS.....	09/01/2019	Paydown.....		2,115	2,115	2,193	2,149		(3)		(3)	2,146		(31)	(31)	65	10/15/2023	1.....	
31394M	YB	0	FHR 2720B PC - CMO/RMBS.....	09/01/2019	Paydown.....		634	634	602	621		1		1	622		11	11	21	12/15/2023	1.....	
31394P	XG	3	FHR 2756C NA - CMO/RMBS.....	09/01/2019	Paydown.....		767	767	740	757		1		1	758		9	9	24	02/15/2024	1.....	
31395B	ZL	0	FNR 0627C OH - CMO/RMBS.....	09/25/2019	Paydown.....		626	626	539	566		2		2	568		58	58		04/25/2036	1.....	
31395R	ZZ	0	FHR 2949A PB - CMO/RMBS.....	09/01/2019	Paydown.....		19,015	19,015	21,760	20,047		(23)		(23)	20,024		(1,010)	(1,010)	687	03/15/2035	1.....	
31396A	XW	9	FHR 3036E NE - CMO/RMBS.....	09/01/2019	Paydown.....		14,019	14,019	15,815	15,024		(12)		(12)	15,012		(993)	(993)	398	09/15/2035	1.....	
31396E	4L	7	FHR 3044C EX - CMO/RMBS.....	09/01/2019	Paydown.....		2,661	2,661	2,907	2,793		(9)		(9)	2,785		(124)	(124)	24	10/15/2025	1.....	
31396F	FR	9	FHR 3068G OC - CMO/RMBS.....	09/01/2019	Paydown.....		17,516	17,516	18,984	18,674		(86)		(86)	18,588		(1,072)	(1,072)	487	11/15/2025	1.....	
31396H	UN	7	FHR 3117C EO - CMO/RMBS.....	09/01/2019	Paydown.....		1,043	1,043	787	889		5		5	895		148	148		02/15/2036	1.....	
31396K	GX	4	FNR 0677 PC - CMO/RMBS.....	09/01/2019	Paydown.....		2,641	2,641	2,707	2,677		(1)		(1)	2,676		(35)	(35)	116	08/25/2036	1.....	
31396Q	6M	6	FNR 0969M HL - CMO/RMBS.....	09/01/2019	Paydown.....		2,527	2,527	2,644	2,596		(5)		(5)	2,591		(64)	(64)	65	09/25/2039	1.....	
31396U	BX	7	FHR 3185B GT - CMO/RMBS.....	09/01/2019	Paydown.....		3,106	3,106	3,502	3,334		(25)		(25)	3,309		(203)	(203)	124	07/15/2026	1.....	
31397A	J9	5	FHR 3200A PO - CMO/RMBS.....	09/15/2019	Paydown.....		2,906	2,906	2,514	2,627		10		10	2,637		270	270		08/15/2036	1.....	
31397E	QH	1	FHR 3270A AT - CMO/RMBS.....	09/01/2019	Paydown.....		435	435	489	510		(1)		(1)	509		(74)	(74)	(1)	01/15/2037	1.....	
31397F	S3	7	FHR 3294C DB - CMO/RMBS.....	09/01/2019	Paydown.....		3,355	3,355	3,690	3,383		(14)		(14)	3,369		(14)	(14)	(1,260)	03/15/2022	1.....	
31397G	6J	4	FHR 3287C PD - CMO/RMBS.....	09/01/2019	Paydown.....		684	684	742	787		1		1	788		(104)	(104)	25	03/15/2037	1.....	
31397H	C3	0	FHR 3312A PA - CMO/RMBS.....	09/01/2019	Paydown.....		2,888	2,888	2,892	2,888		0		0	2,888		0	0	6	05/15/2037	1.....	
31397L	X2	0	FNR 0862B DY - CMO/RMBS.....	09/01/2019	Paydown.....		95	95	95	94				0	94		0	0	(618)	07/25/2023	1.....	
31397U	EV	7	FNR 1148B NB - CMO/RMBS.....	09/01/2019	Paydown.....		63,823	63,823	67,862	64,599		(191)		(191)	64,408		(585)	(585)	1,831	10/25/2038	1.....	
31398C	R2	6	FHR 3537B BE - CMO/RMBS.....	09/01/2019	Paydown.....		16,722	16,722	17,824	17,000		(23)		(23)	16,977		(255)	(255)	315	05/15/2024	1.....	
31398E	4H	4	FHR 3546C NB - CMO/RMBS.....	09/01/2019	Paydown.....		15,736	15,736	15,952	15,762		(4)		(4)	15,758		(23)	(23)	366	06/15/2024	1.....	
31398F	VM	0	FNR 0992B AD - CMO/RMBS.....	09/01/2019	Paydown.....		17,924	17,924	20,043	19,523		101		101	19,624		(1,701)	(1,701)	407	11/25/2039	1.....	
31398F	XL	0	FNR 0996C DB - CMO/RMBS.....	09/01/2019	Paydown.....		10,310	10,310	10,836	10,596		(38)		(38)	10,558		(248)	(248)	191	11/25/2029	1.....	
31398G	JB	6	FNR 09103C MB - CMO/RMBS.....	09/01/2019	Paydown.....		2,613	2,613	2,734	2,804		(3)		(3)	2,801		(187)	(187)	68	12/25/2039	1.....	
31398M	J8	0	FNR 1037A CY - CMO/RMBS.....	09/01/2019	Paydown.....		6,840	6,840	7,527	7,268		(37)		(37)	7,231		(390)	(390)	180	04/25/2040	1.....	
31398Q	HB	6	FHMS K007 A2 - CMBS.....	09/01/2019	Paydown.....		19,176	19,176	19,556	19,432		(177)		(177)	19,255		(79)	(79)	589	03/25/2020	1.....	
31398V	XZ	4	FHR 3653E HJ - CMO/RMBS.....	09/01/2019	Paydown.....		1,978	1,978	2,159	2,177		41		41	2,218		(241)	(241)	50	04/15/2040	1.....	
31402C	PA	4	FN 725017 - RMBS.....	09/01/2019	Paydown.....		244	244	249	248		(1)		(1)	247		(3)	(3)	10	12/01/2033	1.....	
31402C	PL	0	FN 725027 - RMBS.....	09/01/2019	Paydown.....		2,694	2,694	2,898	3,017		(40)		(40)	2,977		(283)	(283)	90	11/01/2033	1.....	
31402D	KE	9	FN 725793 - RMBS.....	09/01/2019	VARIOUS.....		130	130	142	132		(1)		(1)	130		(0)	(0)	(404)	09/01/2019	1.....	
31402D	MP	2	FN 725866 - RMBS.....	09/01/2019	Paydown.....		788	788	725	742		1		1	743		44	44	23	09/01/2034	1.....	
31402E	R9	1	FN 726912 - RMBS.....	09/01/2019	Paydown.....		21	21	19	20		0		0	20		1	1	1	08/01/2033	1.....	
31402Q	6N	6	FN 735377 - RMBS.....	09/01/2019	Paydown.....		3,105	3,105	3,468	3,512		(23)		(23)	3,490		(384)	(384)	79	08/01/2032	1.....	
31402R	P2	9	FN 735841 - RMBS.....	09/01/2019	Paydown.....		1	1	1	1				0	1		0	0	657	11/01/2019	1.....	
31403C	5M	9	FN 745252 - RMBS.....	09/01/2019	Paydown.....		1,792	1,792	2,001	2,032		(16)		(16)	2,016		(223)	(223)	25	05/01/2033	1.....	
31403C	VJ	7	FN 745017 - RMBS.....	09/01/2019	Paydown.....		45	45	46	45		2		2	45		0	0	(1,205)	07/01/2020	1.....	
31403G	WX	6	FN 748662 - RMBS.....	09/01/2019	Paydown.....		1,481	1,481	1,610	1,632		(39)		(39)	1,593		(112)	(112)	54	09/01/2033	1.....	
31403V	VR	7	FN 759424 - RMBS.....	09/01/2019	Paydown.....		94	94	96	95		(0)		(0)	95		(1)	(1)	8	01/01/2034	1.....	
31404E	VB	9	FN 766610 - RMBS.....	09/01/2019	Paydown.....		2,591	2,591	2,561	2,573		1		1	2,574		17	17	79	01/01/2034	1.....	
31404N	PN	0	FN 773629 - RMBS.....	09/01/2019	Paydown.....		126	126	129	129		(1)		(1)	128		(3)	(3)	5	04/01/2034	1.....	

QE05.7

### SCHEDULE D - PART 4

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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31405D AS 6	FN 785817 - RMBS		09/01/2019	Paydown		4,059	4,059	4,404	4,118		(37)		(37)		4,082		(23)	(23)	(1,601)	01/01/2020	1
31406F BF 7	FN 808338 - RMBS		09/01/2019	Paydown		1,785	1,785	1,923	2,061		(36)		(36)		2,025		(240)	(240)	(27)	08/01/2033	1
31407M JD 8	FN 834660 - RMBS		09/01/2019	Paydown		2,273	2,273	2,493	2,330		(19)		(19)		2,311		(38)	(38)	(317)	09/01/2020	1
31407S LF 7	FN 839226 - RMBS		09/01/2019	Paydown		2,106	2,106	2,193	2,135		(12)		(12)		2,123		(17)	(17)	34	09/01/2020	1
31408F DC 0	FN 849799 - RMBS		09/01/2019	Paydown		3,097	3,097	3,360	3,374		(22)		(22)		3,351		(254)	(254)	66	06/01/2035	1
3140FX FQ 0	FN BF0174 - RMBS		09/01/2019	Paydown		5,639	5,639	5,619	5,076		(0)		(0)		5,617		22	22	103	02/01/2057	1
3140H3 XP 6	FN BJ2485 - RMBS		09/01/2019	Paydown		31,487	31,487	31,078			1		1		31,079		408	408		12/01/2037	1
3140HJ HP 9	FN BK4737 - RMBS		09/01/2019	Paydown		30,598	30,598	32,300			(144)		(144)		32,156		(1,559)	(1,559)	851	08/01/2048	1
3140HJ JG 7	FN BK4762 - RMBS		09/01/2019	Paydown		18,950	18,950	20,054			(71)		(71)		19,983		(1,033)	(1,033)	589	08/01/2048	1
3140J6 CY 1	FN BM1886 - RMBS		09/19/2019	VARIOUS		1,019,947	942,413	1,025,832	1,027,572		(4,389)		(4,389)		1,023,184		(3,237)	(3,237)	33,453	10/01/2043	1
3140J6 EW 3	FN BM1948 - RMBS		09/01/2019	Paydown		26,089	26,089	29,569	29,650		(133)		(133)		29,517		(3,428)	(3,428)	1,041	07/01/2041	1
3140J7 6A 8	FN BM3564 - RMBS		09/01/2019	Paydown		95,256	95,256	91,892	91,901		72		72		91,974		3,282	3,282	2,151	07/01/2047	1
3140J7 L9 4	FN BM3051 - RMBS		09/01/2019	Paydown		16,254	16,254	17,097	17,089		(63)		(63)		17,026		(772)	(772)	499	11/01/2047	1
3140J7 MQ 5	FN BM3066 - RMBS		09/01/2019	Paydown		30,195	30,195	32,608	32,636		(97)		(97)		32,539		(2,344)	(2,344)	1,028	07/01/2047	1
3140J7 RS 6	FN BM3196 - RMBS		09/01/2019	Paydown		2,185	2,185	2,440	2,443		(15)		(15)		2,428		(243)	(243)	81	05/01/2044	1
3140J7 XC 4	FN BM3374 - RMBS		09/01/2019	Paydown		54,238	54,238	53,522			15		15		53,537		701	701	979	01/01/2038	1
3140J8 3Y 7	FN BM4414 - RMBS		09/01/2019	Paydown		8,797	8,797	9,668	9,669		(31)		(31)		9,638		(841)	(841)	353	06/01/2041	1
3140J8 4G 5	FN BM4422 - RMBS		09/01/2019	Paydown		4,079	4,079	4,446	4,436		(26)		(26)		4,410		(330)	(330)	157	08/01/2048	1
3140J8 7F 4	FN BM4493 - RMBS		09/01/2019	Paydown		2,350	2,350	2,502	2,502		(4)		(4)		2,498		(148)	(148)	78	07/01/2047	1
3140J8 7H 0	FN BM4495 - RMBS		09/01/2019	Paydown		16,876	16,876	18,648	18,051		(69)		(69)		18,581		(1,706)	(1,706)	689	07/01/2041	1
3140J9 FX 4	FN BM4681 - RMBS		09/01/2019	Paydown		8,891	8,891	9,594	9,100		(25)		(25)		9,569		(678)	(678)	330	05/01/2044	1
3140J9 JV 4	FN BM4775 - RMBS		09/01/2019	Paydown		7,892	7,892	8,677	8,664		8		8		8,672		(779)	(779)	322	01/01/2042	1
3140J9 SK 8	FN BM5021 - RMBS		09/01/2019	Paydown		2,470	2,470	2,676			3		3		2,679		(208)	(208)	77	05/01/2044	1
3140J9 U4 1	FN BM5102 - RMBS		09/01/2019	Paydown		43,519	43,519	45,960			(210)		(210)		45,751		(2,232)	(2,232)	1,308	12/01/2048	1
3140JA CT 3	FN BM5481 - RMBS		09/01/2019	Paydown		2,654	2,654	2,863			(1)		(1)		2,862		(207)	(207)	41	07/01/2047	1
3140JA TZ 1	FN BM5967 - RMBS		09/19/2019	VARIOUS		778,416	720,532	768,943			467		467		769,410		9,007	9,007	12,651	05/01/2046	1
3140Q7 SL 2	FN CA0522 - RMBS		09/01/2019	Paydown		19,204	19,204	19,189	19,185		(3)		(3)		19,182		22	22	397	10/01/2047	1
3140Q8 3V 5	FN CA1711 - RMBS		09/01/2019	Paydown		13,575	13,575	14,045	14,034		(38)		(38)		13,996		(421)	(421)	415	05/01/2048	1
3140Q8 J4 8	FN CA1182 - RMBS		09/01/2019	Paydown		66,280	66,280	66,456			(13)		(13)		66,443		(163)	(163)	1,162	02/01/2048	1
3140Q9 N2 5	FN CA2208 - RMBS		09/01/2019	Paydown		9,354	9,354	9,732	9,720		(33)		(33)		9,688		(334)	(334)	285	08/01/2048	1
3140QA DH 0	FN CA2803 - RMBS		09/01/2019	Paydown		16,006	16,006	16,801			(8)		(8)		16,793		(788)	(788)	186	12/01/2048	1
3140X4 HM 1	FN FM1135 - RMBS		09/01/2019	Paydown		11,627	11,627	11,959			4		4		11,963		(336)	(336)	29	04/01/2032	1
31410D VM 9	FN 886320 - RMBS		09/01/2019	Paydown		65	65	66	66		(0)		(0)		66		(1)	(1)	3	07/01/2036	1
31410L BY 7	FN 890255 - RMBS		09/01/2019	Paydown		1,900	1,900	1,838	1,849		1		1		1,850		50	50	28	07/01/2039	1
31410L FB 3	FN 890362 - RMBS		09/01/2019	Paydown		2,174	2,174	2,418	2,425		(19)		(19)		2,406		(231)	(231)	64	08/01/2041	1
31410L NV 0	FN 890604 - RMBS		09/01/2019	Paydown															(0)	10/01/2044	1
31410W M6 2	FN 899581 - RMBS		09/01/2019	Paydown		5,484	5,484	6,092	6,522		(109)		(109)		6,413		(929)	(929)	89	07/01/2037	1
31412L EN 6	FN 928141 - RMBS		09/01/2019	Paydown		5,642	5,642	6,298	6,342		(48)		(48)		6,294		(652)	(652)	269	03/01/2037	1
31416B QA 9	FN 995149 - RMBS		09/01/2019	Paydown		693	693	753	791		(10)		(10)		781		(89)	(89)	32	10/01/2038	1
31416B XJ 2	FN 995381 - RMBS		09/01/2019	Paydown		1,913	1,913	2,066	1,996		(13)		(13)		1,984		(70)	(70)	84	01/01/2024	1
31416Y CS 5	FN AB2780 - RMBS		09/01/2019	Paydown		4,270	4,270	4,628	4,664		(52)		(52)		4,612		(342)	(342)	214	04/01/2041	1

## SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31416Y GC 6	FN AB2894 - RMBS.....		..	09/01/2019	Paydown.....		2,204	2,204	2,436	2,427		(19)		(19)		2,407		(204)	(204)	65	06/01/2040	1.....
31416Y GE 2	FN AB2896 - RMBS.....		..	09/25/2019	VARIOUS.....		7,706	7,135	7,848	7,954		(58)		(58)		7,896		(190)	(190)	239	08/01/2040	1.....
31416Y JD 1	FN AB2959 - RMBS.....		..	09/01/2019	Paydown.....		1,720	1,720	1,888	1,903		(11)		(11)		1,892		(172)	(172)	53	07/01/2040	1.....
31417Q V6 8	FN AC5136 - RMBS.....		..	09/01/2019	Paydown.....		566	566	625	626		(6)		(6)		620		(54)	(54)	17	11/01/2039	1.....
31417T P5 1	FN AC6743 - RMBS.....		..	09/01/2019	Paydown.....		2,318	2,318	2,525	2,605		(32)		(32)		2,573		(255)	(255)	117	12/01/2039	1.....
31417Y 6Q 5	FN MA0878 - RMBS.....		..	09/01/2019	Paydown.....		12,438	12,438	13,110	13,022		(76)		(76)		12,946		(508)	(508)	325	10/01/2031	1.....
31418A HQ 4	FN MA1138 - RMBS.....		..	09/01/2019	Paydown.....		6,814	6,814	7,253	7,168		(64)		(64)		7,104		(290)	(290)	155	08/01/2032	1.....
31418A K3 1	FN MA1213 - RMBS.....		..	09/01/2019	Paydown.....		10,781	10,781	11,420	11,406		(6)		(6)		11,399		(618)	(618)	249	10/01/2042	1.....
31418A TV 0	FN MA1463 - RMBS.....		..	09/01/2019	Paydown.....		5,495	5,495	5,827	5,810		1		1		5,811		(316)	(316)	128	06/01/2043	1.....
31418A WX 2	FN MA1561 - RMBS.....		..	09/01/2019	Paydown.....		3,581	3,581	3,514	3,523		4		4		3,527		54	54	72	09/01/2033	1.....
31418B EC 6	FN MA1930 - RMBS.....		..	09/01/2019	Paydown.....		4,695	4,695	5,165	5,166		(11)		(11)		5,155		(460)	(460)	146	06/01/2044	1.....
31418C 4X 9	FN MA3537 - RMBS.....		..	09/01/2019	Paydown.....		36,300	36,300	37,694			(6)		(6)		37,688		(1,388)	(1,388)	553	12/01/2048	1.....
31418C QM 9	FN MA3159 - RMBS.....		..	09/01/2019	Paydown.....		26,789	26,789	27,509			5		5		27,514		(725)	(725)	67	10/01/2027	1.....
31418C YZ 1	FN MA3427 - RMBS.....		..	09/01/2019	Paydown.....		10,854	10,854	11,154	11,143		(12)		(12)		11,131		(277)	(277)	288	07/01/2033	1.....
31418M UB 6	FN AD0577 - RMBS.....		..	09/01/2019	Paydown.....		1,583	1,583	1,783	1,792		(14)		(14)		1,778		(195)	(195)	53	01/01/2040	1.....
31418X EZ 7	FN AD9151 - RMBS.....		..	09/01/2019	Paydown.....		5,246	5,246	5,687	5,756		(76)		(76)		5,680		(434)	(434)	106	08/01/2040	1.....
31419A P8 4	FN AE0446 - CMBS/RMBS.....		..	09/01/2019	Paydown.....		26,960	26,960	30,774	27,901		(346)		(346)		27,555		(595)	(595)	769	09/01/2020	1.....
31419A QV 2	FN AE0467 - RMBS.....		..	09/01/2019	Paydown.....		9,874	9,874	10,815	10,478		(93)		(93)		10,385		(510)	(510)	(144)	03/01/2024	1.....
35563P HF 9	SCRT 184SC MA - CMO.....		..	09/01/2019	Paydown.....		5,204	5,204	5,265			(5)		(5)		5,260		(56)	(56)	76	03/25/2058	1.....
35563P JE 0	FH 191SC MT - CMO.....		..	09/01/2019	Paydown.....		8,760	8,501	8,442			43		43		8,486		275	275	133	07/25/2058	1.....
35564C AN 7	FH SL182 A1 - CMO.....		..	09/01/2019	Paydown.....		6,556	6,556	6,468	6,465		4		4		6,469		87	87	153	11/25/2028	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						34,762,066	34,393,119	34,794,911	5,598,059	0	(11,067)	0	(11,067)	0	34,743,459	0	18,608	18,608	334,510	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																						
00206R CN 0	AT&T INC.....		..	09/09/2019	BARCLAYS CAPITAL INC FIXED INC.....		183,383	175,000	168,959	170,261		462		462		170,722		12,660	12,660	4,892	05/15/2025	2FE.....
00206R HJ 4	AT&T INC.....		..	09/10/2019	VARIOUS.....		309,077	280,000	299,733			(321)		(321)		299,412		9,665	9,665	6,712	03/01/2029	2FE.....
00206R JL 7	AT&T INC.....		..	08/22/2019	BARCLAYS CAPITAL INC FIXED INC.....		39,534	35,000	34,823			(85)		(85)		34,738		4,796	4,796	1,042	07/15/2045	2FE.....
02007H AC 5	ALLYA 172 A3 - ABS.....		..	09/15/2019	Paydown.....		106,879	106,879	106,866	106,875		2		2		106,876		2	2	1,264	08/16/2021	1FE.....
02209S BD 4	ALTRIA GROUP INC.....		..	07/01/2019	Morgan Stanley.....		158,697	147,000	148,030			(32)		(32)		147,999		10,698	10,698	2,724	02/14/2029	2FE.....
023650 AG 9	AAL 001 G - ABS.....		..	08/01/2019	Paydown.....		18,937	18,937	21,398	20,030		(359)		(359)		19,671		(735)	(735)	1,526	01/02/2022	2FE.....
023764 AA 1	AMERICAN AIRLINES 2016-2 PASS THROUGH TR.....		..	07/01/2019	Paydown.....							0		0				0	0	4	12/15/2029	1FE.....
02376W AA 9	AMERICAN AIRLINES INC - ABS.....		..	08/01/2019	Paydown.....		4,749	4,749	4,734	4,735		1		1		4,735		14	14	195	07/15/2029	1FE.....
023772 AB 2	AMERICAN AIRLINES INC - ABS.....		..	08/01/2019	Paydown.....		4,814	4,814	4,814	4,814		0		0		4,814		0	0	161	01/15/2027	1FE.....
02377B AA 4	AMERICAN AIRLINES INC - ABS.....		..	09/23/2019	Paydown.....		11,844	11,844	12,373	12,326		(28)		(28)		12,298		(454)	(454)	454	09/22/2027	1FE.....
02377B AB 2	AMERICAN AIRLINES INC - ABS.....		..	09/22/2019	Paydown.....		5,922	5,922	5,775	5,778		8		8		5,786		136	136	210	03/22/2029	1FE.....
02377U AB 0	AMERICAN AIRLINES INC - ABS.....		..	08/01/2019	Paydown.....		2,800	2,800	2,800	2,800		0		0		2,800		0	0	102	07/15/2024	2FE.....
02530A AA 0	ACAR 183 A - ABS.....		..	09/12/2019	Paydown.....		18,552	18,552	18,552	18,552		0		0		18,552		0	0	374	08/12/2021	1FE.....
0258M0 DX 4	AMERICAN EXPRESS CREDIT CORP.....		..	09/01/2019	MILLENNIUM ADVISORS.....		580,110	577,000	577,265	577,096		(36)		(36)		577,059		3,051	3,051	14,585	09/14/2020	1FE.....
026874 DD 6	INC.....		..	07/11/2019	MILLENNIUM ADVISORS.....		104,799	100,000	95,797	95,816		302		302		96,117		8,682	8,682	3,802	07/10/2025	2FE.....

QE05.9

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
03027X AL 4	AMERICAN TOWER CORP.....		09/30/2019	CREDIT SUISSE SECURITIES (USA)		200,308	200,000	199,716	199,831		.41		.41		199,872		.436	.436	5,463	01/15/2022	2FE.....
03065G AD 2	AMCAR 172 A3 - ABS.....		09/18/2019	Paydown.....		225,031	225,031	223,273	223,720		645		645		224,365		.666	.666	2,979	12/20/2021	1FE.....
03065K AF 8	AMCAR 151 C - ABS.....		08/01/2019	Paydown.....		309	309	310	310		(0)		(0)		309		.0	.0	.2	01/08/2021	1FE.....
03072S S6 3	AMSI 05R10 M1 - RMBS.....		09/25/2019	Paydown.....		45,896	45,896	45,748	46,042		(95)		(95)		45,946		(.50)	(.50)	.876	12/26/2035	1FE.....
031162 BV 1	AMGEN INC.....		07/18/2019	CREDIT SUISSE SECURITIES (USA)		31,456	30,000	30,134	30,096		(10)		(10)		30,087		1,369	1,369	.725	05/22/2024	2FE.....
037411 BE 4	APACHE CORP.....		09/16/2019	MLPFS INC FIXED INCOME.....		213,218	206,000	208,235			(48)		(48)		208,187		5,031	5,031	3,830	10/15/2028	2FE.....
037833 DN 7	APPLE INC.....		09/23/2019	VARIOUS.....		157,817	160,000	159,730			.1		.1		159,731		(1,914)	(1,914)	.124	09/11/2026	1FE.....
03938L BB 9	ARCELORMITTAL SA.....	C	09/12/2019	U.S. Bank.....		90,653	90,000	89,873			.4		.4		89,877		.776	.776	.540	07/16/2024	2FE.....
03938L BC 7	ARCELORMITTAL SA.....	C	09/12/2019	BARCLAYS CAPITAL INC FIXED INC		111,452	110,000	108,904			.15		.15		108,919		2,533	2,533	.779	07/16/2029	2FE.....
052113 AA 5	AUSGRID FINANCE PTY LTD.....	C	09/24/2019	VARIOUS.....		215,044	206,000	207,675	207,495		(217)		(217)		207,278		7,766	7,766	6,636	05/01/2023	2FE.....
05367A AJ 2	AVIATION CAPITAL GROUP CORP.....		08/09/2019	Amherst Securities Group LLC.....		101,108	100,000	99,642			.29		.29		99,671		1,437	1,437	1,621	01/20/2022	2FE.....
05377R BN 3	AESOP 141 A - ABS.....		07/22/2019	Paydown.....		16,667	16,667	16,734	16,672		(5)		(5)		16,667		(.0)	(.0)	.239	07/20/2020	1FE.....
05377R CU 6	AESOP 172 A - ABS.....		07/02/2019	BARCLAYS CAPITAL INC FIXED INC		101,621	100,000	100,234			(8)		(8)		100,227		1,394	1,394	.371	03/20/2024	1FE.....
054561 AM 7	AXA EQUITABLE HOLDINGS INC.....		08/15/2019	VARIOUS.....		190,734	180,000	160,972			165		165		161,137		29,597	29,597	7,158	04/20/2048	2FE.....
05531F BF 9	BB&T CORP.....		08/16/2019	MLPFS INC FIXED INCOME.....		111,479	105,000	104,838	104,840		.19		.19		104,859		6,620	6,620	2,772	12/06/2023	1FE.....
05531F BH 5	BB&T CORP.....		09/30/2019	MLPFS INC FIXED INCOME.....		111,478	111,000	111,265			(6)		(6)		111,260		.219	.219	.424	08/01/2024	1FE.....
05531G AB 7	BB&T CORP.....		07/23/2019	MLPFS INC FIXED INCOME.....		5,314	5,000	4,995			.0		.0		4,995		.318	.318	.68	03/19/2029	1FE.....
05566S AA 1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		08/01/2019	Paydown.....		16	16	18	17		(0)		(0)		17		(1)	(1)	.1	01/15/2023	1FE.....
05568B AA 6	BNSF RAILWAY CO - ABS.....		07/15/2019	Paydown.....		199	199	208	209		(1)		(1)		208		(9)	(9)	.11	01/15/2024	1FE.....
05581J AA 2	BNSF RAILWAY CO 2015-1 PASS THROUGH TRUS		07/01/2019	Paydown.....							.0		.0				.0	.0	.14	06/16/2028	1FE.....
05600L AC 0	BMW FINANCE NV.....	C	08/13/2019	VARIOUS.....		751,724	749,000	749,000			.0		.0		749,000		2,724	2,724	.59	08/14/2029	1FE.....
05971K AD 1	BANCO SANTANDER SA.....	C	09/16/2019	CHASE SECURITIES INC.....		200,932	200,000	200,000			.0		.0		200,000		.932	.932	1,218	06/27/2024	1FE.....
06051G HR 3	BANK OF AMERICA CORP.....		07/18/2019	VARIOUS.....		144,722	140,000	140,030			(2)		(2)		140,028		4,694	4,694	1,708	03/15/2025	1FE.....
06406H DF 3	BANK OF NEW YORK MELLON CORP.....		09/11/2019	CITIGROUP GLOBAL MARKETS INC.		160,626	160,000	157,403	157,939		.744		.744		158,683		1,943	1,943	3,114	11/27/2020	1FE.....
06541F BB 4	BANK 17BNK4 XA - CMBS.....		09/12/2019	VARIOUS.....		20,273		26,495	21,938		(1,892)		(1,892)		20,050		.223	.223	3,059	05/17/2050	1FE.....
06650A AE 7	BANK 17BNK8 A4 - CMBS.....		09/13/2019	MORGAN STANLEY & CO. LLC..		32,016	30,000	30,899	30,805		(61)		(61)		30,744		1,272	1,272	.831	11/18/2050	1FE.....
07177M AD 5	BAXALTA INC.....	C	09/01/2019	VARIOUS.....		30,210	30,000	29,478	29,816		.75		.75		29,890		.110	.110	.752	06/23/2020	2FE.....
07387A GZ 2	BSARM 061 A1 - CMO/RMBS.....		09/01/2019	Paydown.....		1,919	1,919	1,878	1,934		182		177		2,111		(192)	(192)	.57	02/25/2036	5FE.....
10112R AY 0	BOSTON PROPERTIES LP.....		07/26/2019	MORGAN STANLEY DW INC/ALGO/SOFT		148,530	150,000	137,915	139,949		.651		.651		140,600		7,930	7,930	3,426	10/01/2026	2FE.....
110122 CC 0	BRISTOL-MYERS SQUIBB CO.....		07/22/2019	MERRILL LYNCH PIERCE FENNER SMITH INC		146,221	135,000	135,036			.1		.1		135,038		11,183	11,183	1,027	06/15/2039	1FE.....
110122 CD 8	BRISTOL-MYERS SQUIBB CO.....		08/21/2019	GOLDMAN, SACHS & CO.....		89,082	75,000	74,434			.1		.1		74,436		14,646	14,646	.859	10/26/2049	1FE.....
120568 BA 7	BUNGE LIMITED FINANCE CORP.....		09/03/2019	J.P. MORGAN SECURITIES INC..		37,228	35,000	34,957	34,960		.5		.5		34,964		2,264	2,264	1,501	03/15/2024	2FE.....

QE05.10

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
12189P AG 7	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		07/15/2019	Paydown.....		5,536	5,536	5,744	5,810		(77)		(77)		5,733		(197)	(197)	457	01/15/2021	1FE.....
12508V AB 9	CCG 181 A2 - ABS.....		09/14/2019	Paydown.....		59,736	59,736	59,574	59,577		14		14		59,591		146	146	996	06/16/2025	1FE.....
12531Y AJ 7	CFCRE 16C4 A1 - CMBS.....		09/01/2019	Paydown.....		23,942	23,942	23,600	23,768		140		140		23,908		34	34	238	05/10/2058	1FE.....
126410 LM 9	CSX TRANSPORTATION INC - ABS.....		08/01/2019	Paydown.....		28,630	28,630	33,574	31,178		(171)		(171)		31,007		(2,377)	(2,377)	1,790	01/15/2023	1FE.....
126650 CW 8	CVS HEALTH CORP.....		09/24/2019	WELLS FARGO SECURITIES LLC		542,920	508,000	503,347	503,825		435		435		504,260		38,660	38,660	20,886	03/25/2025	2FE.....
126670 HH 4	CWL 0513 3V4 - RMBS.....		09/25/2019	Paydown.....		133,562	133,562	133,395	133,401		6		6		133,406		156	156	2,422	04/25/2036	1FE.....
126694 LU 0	CWHL 0522 2A1 - CMO/RMBS.....		09/01/2019	Paydown.....		2,678	2,572	1,754	1,754				0		1,754		924	924	69	11/25/2035	1FE.....
12669F ZW 6	CWHL 048 2A1 - CMO/RMBS.....		08/27/2019	Maturity @ 100.00.....				(76)					0				(76)	(76)	0	06/25/2019	1FE.....
14041N FF 3	COMET 164 A - ABS.....		08/15/2019	VARIOUS.....		333,000	333,000	327,843	330,033		2,967		2,967		333,000		0	0	2,953	06/15/2022	1FE.....
14314A AH 2	CARMX 181 A2B - ABS.....		09/16/2019	Paydown.....		26,836	26,836	26,836	26,836				0		26,836		0	0	459	05/17/2021	1FE.....
14314J AC 4	CARMX 171 A3 - ABS.....		09/15/2019	Paydown.....		70,123	70,123	69,480	69,672		138		138		69,810		313	313	925	11/15/2021	1FE.....
16159G AC 3	CHASE 19ATR2 A3 - CMO/RMBS.....		09/25/2019	Paydown.....		13,571	13,571	13,723			(0)		(0)		13,723		(152)	(152)	59	07/25/2049	1FE.....
165183 BF 0	CFII 174 A2 - ABS.....		09/16/2019	Paydown.....		17,171	17,171	17,171	17,171				0		17,171		0	0	317	11/15/2029	1FE.....
172967 LP 4	CITIGROUP INC.....		09/27/2019	CITIGROUP GLOBAL MARKETS INC.		375,484	355,000	349,048	349,227		378		378		349,604		25,879	25,879	15,445	07/24/2028	1FE.....
17305E FS 9	CCCIT 14A6 A6 - ABS.....		07/15/2019	VARIOUS.....		200,000	200,000	201,582	200,239		(239)		(239)		200,000		0	0	4,300	07/15/2021	1FE.....
17307G BT 4	CMLTI 031 3A4 - CMO/RMBS.....		09/01/2019	Paydown.....		303	303	319	323		(2)		(2)		321		(18)	(18)	61	09/25/2033	4FE.....
186108 CJ 3	CLEVELAND ELECTRIC ILLUMINATING CO		08/22/2019	State Street.....		28,744	25,000	27,610	26,515		(158)		(158)		26,357		2,387	2,387	1,417	08/15/2024	1FE.....
20030N BJ 9	COMCAST CORP.....		07/08/2019	WELLS FARGO SECURITIES LLC		261,171	248,000	255,953	253,874		(549)		(549)		253,325		7,846	7,846	7,663	03/01/2024	1FE.....
20030N CS 8	COMCAST CORP.....		09/24/2019	PERSHING LLC.....		310,918	285,000	284,649	284,661		34		34		284,695		26,223	26,223	10,976	10/15/2025	1FE.....
22541Q P8 9	CSFB 0327 5A4 - CMO/RMBS.....		09/01/2019	Paydown.....		488	488	511	514		(0)		(0)		514		(26)	(26)	17	11/25/2033	1FE.....
23343C AA 9	DTAOT 183 A - ABS.....		09/15/2019	Paydown.....		22,022	22,022	22,021	22,021		0		0		22,021		1	1	444	02/15/2022	1FE.....
23343G AA 0	DTAOT 191 A - ABS.....		09/15/2019	Paydown.....		19,072	19,072	19,071			0		0		19,071		1	1	302	09/15/2022	1FE.....
233851 DW 1	DAIMLER FINANCE NORTH AMERICA LLC		08/21/2019	U.S. Bank.....		345,392	341,000	339,691			2		2		339,693		5,699	5,699	235	08/15/2029	1FE.....
24422E UA 5	JOHN DEERE CAPITAL CORP.....		07/16/2019	WELLS FARGO SECURITIES LLC		202,470	200,000	195,592	196,306		476		476		196,782		5,688	5,688	5,580	01/06/2023	1FE.....
254687 CJ 3	WALT DISNEY CO.....		07/25/2019	MERRILL LYNCH PROFESSIONAL CLEARING, JC		307,273	297,000	320,813	310,959		(3,658)		(3,658)		307,261		12	12	13,068	02/15/2021	1FE.....
254687 FK 7	WALT DISNEY CO.....		09/25/2019	VARIOUS.....		597,867	605,000	602,532			20		20		602,551		(4,684)	(4,684)	486	08/30/2024	1FE.....
25470D AT 6	DISCOVERY COMMUNICATIONS LLC.....		09/01/2019	BARCLAYS CAPITAL INC FIXED INC		45,574	40,000	38,798	38,811		12		12		38,823		6,752	6,752	1,964	09/20/2047	2FE.....
25746U CE 7	DOMINION RESOURCES INC.....		07/17/2019	Morgan Stanley.....		79,565	75,000	77,689			(105)		(105)		77,584		1,980	1,980	878	10/01/2025	2FE.....
28137Q AA 7	EDUSA 3 A - ABS.....		09/25/2019	Paydown.....		4,831	4,831	4,880	4,861		(2)		(2)		4,859		(28)	(28)	104	04/25/2039	1FE.....
29364W AS 7	ENTERGY LOUISIANA LLC.....		09/17/2019	Amherst Pierpont Securities LLC.....		26,607	25,000	25,091	25,046		(7)		(7)		25,039		1,568	1,568	1,063	09/01/2023	1FE.....
29379V BV 4	ENTERPRISE PRODUCTS OPERATING LLC		09/23/2019	VARIOUS.....		316,578	314,000	313,859			(2)		(2)		313,857		2,721	2,721	810	07/31/2029	2FE.....
29379V BW 2	ENTERPRISE PRODUCTS OPERATING LLC		08/22/2019	U.S. Bank.....		5,399	5,000	4,990			(0)		(0)		4,990		409	409	29	01/31/2050	2FE.....
30231G AZ 5	EXXON MOBIL CORP.....		08/21/2019	State Street.....		10,322	10,000	10,000			0		0		10,000		322	322	6	08/16/2049	1FE.....
30231G BE 1	EXXON MOBIL CORP.....		09/23/2019	VARIOUS.....		75,284	75,000	75,000			0		0		75,000		284	284	179	08/16/2029	1FE.....

QE05.11



### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
30308X AA 1	FREED 191 A - ABS.....		09/18/2019.	Paydown.....		24,444	24,444	24,442			0		0		24,443		1	1	231	06/18/2026.	1FE.....
31331F AX 9	FEDERAL EXPRESS CORPORATION - ABS.....		08/01/2019.	Paydown.....		1,399	1,399	1,640	1,492		(29)		(29)		1,463		(64)	(64)	94	07/15/2023.	2FE.....
32057H AC 1	FIAOT 162 A2 - ABS.....		09/15/2019.	Paydown.....		74,067	74,067	73,514	73,739		192		192		73,931		135	135	913	11/15/2021.	1FE.....
32059T AA 7	FIAOT 191 A - ABS.....		09/15/2019.	Paydown.....		7,389	7,389	7,389			(1)		(1)		7,388		1	1	74	03/15/2024.	1FE.....
338422 AQ 1	FLAGS 8RR ARR - CDO.....		07/16/2019.	Paydown.....		23,862	23,862	24,031	23,988		(15)		(15)		23,973		(112)	(112)	625	01/16/2026.	1FE.....
33845D AA 9	FCAT 184 A - ABS.....		09/15/2019.	Paydown.....		34,673	34,673	34,671	34,671		(3)		(3)		34,668		6	6	794	05/15/2023.	1FE.....
33850T AE 8	FSMT 181 A5 - CMO/RMBS.....		09/01/2019.	Paydown.....		9,040	9,040	9,067	9,056		(5)		(5)		9,051		(11)	(11)	211	12/26/2047.	1FE.....
341081 FK 8	FLORIDA POWER & LIGHT CO.....		09/09/2019.	KEYBANC CAPITAL MARKETS INC.....		963,468	915,000	928,125	923,524		(1,139)		(1,139)		922,385		41,083	41,083	23,212	06/01/2024.	1FE.....
34532A AD 5	FORDO 17C A3 - ABS.....		09/15/2019.	Paydown.....		35,453	35,453	34,986	35,107		150		150		35,257		196	196	500	03/15/2022.	1FE.....
34532E AD 7	FORDO 16B A3 - ABS.....		09/01/2019.	Paydown.....		40,933	40,933	40,929	40,917		14		14		40,931		2	2	176	10/15/2020.	1FE.....
345397 XK 4	FORD MOTOR CREDIT COMPANY LLC..		09/11/2019.	J.P. MORGAN SECURITIES INC..		200,518	200,000	200,000	200,000				0		200,000		518	518	6,998	08/04/2020.	2FE.....
345397 XL 2	FORD MOTOR CREDIT COMPANY LLC..		09/10/2019.	WELLS FARGO SECURITIES LLC		419,458	420,000	401,444			727		727		402,171		17,287	17,287	8,897	08/04/2025.	2FE.....
345397 XW 8	FORD MOTOR CREDIT COMPANY LLC..		09/10/2019.	BARCLAYS CAPITAL INC FIXED INC.....		400,280	400,000	397,960	398,398		488		488		398,887		1,393	1,393	13,122	03/18/2021.	2FE.....
345397 YS 6	FORD MOTOR CREDIT COMPANY LLC..		09/11/2019.	J.P. MORGAN SECURITIES INC..		312,776	315,000	304,397	305,304		3,608		3,608		308,912		3,864	3,864	6,376	11/02/2020.	2FE.....
345397 ZG 1	FORD MOTOR CREDIT COMPANY LLC..		09/11/2019.	J.P. MORGAN SECURITIES INC..		171,960	175,000	173,490	173,605		350		350		173,956		(1,995)	(1,995)	5,610	10/12/2021.	2FE.....
345397 ZM 8	FORD MOTOR CREDIT COMPANY LLC..		09/11/2019.	J.P. MORGAN SECURITIES INC..		470,111	450,000	450,000					0		450,000		20,111	20,111	17,208	01/07/2022.	2FE.....
35137L AE 5	FOX CORP.....		08/21/2019.	VARIOUS.....		160,408	125,000	136,600			(63)		(63)		136,537		23,871	23,871	3,977	01/25/2049.	2FE.....
35802X AD 5	FRESENIUS MEDICAL CARE US FINANCE II INC.....	C	07/31/2019.	Maturity @ 100.00.....		270,000	270,000	284,792	274,908		(4,908)		(4,908)		270,000			0	15,188	07/31/2019.	2FE.....
36156Y AW 1	GCOE 062 ARN - ABS.....		09/01/2019.	Paydown.....		1,889	1,889	1,785	1,802		2		2		1,804		85	85	35	08/27/2046.	1FE.....
36192C AD 7	GSMS 13GC10 A4 - CMBS.....		09/01/2019.	Paydown.....		27,203	27,203	27,407	27,352		(27)		(27)		27,325		(122)	(122)	627	02/12/2046.	1FE.....
36228F C3 8	GSAA 04NC1 AF6 - RMBS.....		09/01/2019.	Paydown.....		128	128	103	109		5		5		112		17	17	(18)	11/25/2033.	2FE.....
36242D GX 5	GSAMP 04NC2 A1A - RMBS.....		09/25/2019.	Paydown.....		7,958	7,958	7,555	7,761		(7)		(7)		7,754		203	203	165	10/25/2034.	1FE.....
36255X AA 1	GCAR 183 A - ABS.....		09/15/2019.	Paydown.....		25,471	25,471	25,471	25,471		0		0		25,471		0	0	568	08/15/2022.	1FE.....
36256B AC 4	GSMBS 18RPL1 A1A - CMO/RMBS.....		09/01/2019.	Paydown.....		17,398	17,398	17,154	17,154		25		25		17,179		219	219	441	10/25/2057.	1FE.....
36256D AA 4	GCAR 191 A - ABS.....		09/15/2019.	Paydown.....		13,685	13,685	13,685			0		0		13,685		0	0	231	01/17/2023.	1FE.....
36417J AY 5	GFMT 181 A43 - CMO/RMBS.....		09/01/2019.	Paydown.....		7,569	7,569	7,639	7,626		(14)		(14)		7,612		(42)	(42)	177	11/01/2057.	1FE.....
369604 BD 4	GENERAL ELECTRIC CO.....		08/15/2019.	WELLS FARGO SECURITIES LLC		29,840	30,000	29,596	29,673		52		52		29,725		115	115	698	10/09/2022.	2FE.....
36962G 4D 3	GENERAL ELECTRIC CO.....		08/07/2019.	Maturity @ 100.00.....		150,000	150,000	165,430	151,227		(1,227)		(1,227)		150,000		0	0	9,000	08/07/2019.	2FE.....
37940X AB 8	GLOBAL PAYMENTS INC.....		09/16/2019.	MLPFS INC FIXED INCOME.....		49,923	50,000	49,843			1		1		49,844		79	79	151	08/15/2029.	2FE.....
37952U AE 3	SEACO 141 A2 - ABS.....	D	09/17/2019.	Paydown.....		4,750	4,750	4,749	4,749		0		0		4,749		1	1	98	07/17/2029.	1FE.....
38406H AE 2	GRCE 14GRCE B - CMBS.....		09/26/2019.	WELLS FARGO SECURITIES LLC		203,008	200,000	208,180	204,431		(1,380)		(1,380)		203,051		(43)	(43)	5,847	06/12/2028.	1FE.....
40414L AJ 8	HCP INC.....		07/03/2019.	Corporate Action.....		155,529	146,000	153,577	150,413		(458)		(458)		149,955		5,575	5,575	4,016	11/15/2023.	2FE.....
40414L AP 4	HCP INC.....		07/03/2019.	Corporate Action.....		83,959	80,000	79,524	79,596		50		50		79,646		4,313	4,313	1,929	12/01/2022.	2FE.....
40573L AQ 9	HALFMOON PARENT INC.....		09/01/2019.	BARCLAYS CAPITAL INC FIXED INC.....		112,625	105,000	104,827	104,837		18		18		104,855		7,770	7,770	3,934	11/15/2025.	2FE.....
42217K AU 0	WELLTOWER INC.....		09/07/2019.	VARIOUS.....		207,131	200,000	220,770	205,210		(1,956)		(1,956)		203,254		(3,254)	(3,254)	18,461	01/15/2021.	2FE.....
438124 AD 1	HAROT 163 A4 - ABS.....	C	09/18/2019.	Paydown.....		77,867	77,867	77,695	77,747		69		69		77,816		50	50	753	11/18/2022.	1FE.....

QE05.12

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
44891A	AJ 6 HYUNDAI CAPITAL AMERICA.....		09/27/2019	Maturity @ 100.00.....		915,000	915,000	898,144	910,237		4,763		4,763		915,000			0	16,013	09/27/2019	2FE.....
44891Q	AD 4 HALST 17C A3 - ABS.....		09/15/2019	Paydown.....		313,813	313,813	311,386	312,430		931		931		313,361		452	452	4,624	02/16/2021	1FE.....
456837	AP 8 ING GROEP NV.....	C	07/08/2019	GOLDMAN, SACHS & CO.....		496,321	479,000	478,282			33		33		478,315		18,006	18,006	4,298	04/09/2024	1FE.....
46617L	AA 9 HENDR 133 A - ABS.....		09/16/2019	Paydown.....		1,979	1,979	1,978	1,992		(0)		(0)		1,992		(12)	(12)	54	01/17/2073	1FE.....
46618A	AA 2 HENDR 142 A - ABS.....		09/15/2019	Paydown.....		2,464	2,464	2,462	2,463		0		0		2,463		1	1	59	01/17/2073	1FE.....
46625H	JE 1 JPMORGAN CHASE & CO.....		09/23/2019	J.P. MORGAN SECURITIES INC.....		614,689	595,000	609,161	602,466		(1,399)		(1,399)		601,067		13,621	13,621	19,445	09/23/2022	1FE.....
46625H	LW 8 JPMORGAN CHASE & CO.....		07/25/2019	CITIGROUP GLOBAL MARKETS INC.....		635,197	633,000	633,222	633,063		(29)		(29)		633,033		2,163	2,163	10,445	06/23/2020	1FE.....
46641Y	AP 8 JPMMT 142 B1 - CMO/RMBS.....		09/01/2019	Paydown.....		3,086	3,086	3,126	3,107		(0)		(0)		3,107		(21)	(21)	70	06/25/2029	1FE.....
46641Y	AQ 6 JPMMT 142 B2 - CMO/RMBS.....		09/01/2019	Paydown.....		3,086	3,086	3,068	3,069		(1)		(1)		3,068		18	18	70	06/25/2029	1FE.....
46644A	BH 4 JPMBB 15C27 XA - CMBS.....		09/01/2019	Direct.....				2,872	2,481				0		2,225		(2,225)	(2,225)		02/18/2048	1FE.....
46644V	BQ 8 JPMMT 154 B1 - CMO/RMBS.....		09/01/2019	Paydown.....		662	662	644	648		1		1		648		14	14	16	06/26/2045	1FE.....
46644V	BR 6 JPMMT 154 B2 - CMO/RMBS.....		09/01/2019	Paydown.....		662	662	630	637		2		2		639		23	23	16	06/26/2045	1FE.....
46644X	BD 3 JPMMT 155 B2 - CMO/RMBS.....		09/01/2019	Paydown.....		393	393	366	373		0		0		373		20	20	9	05/25/2045	1FE.....
46645G	AY 4 JPMMT 156 B1 - CMO/RMBS.....		09/01/2019	Paydown.....		774	774	773	772		(0)		(0)		772		2	2	19	10/25/2045	1FE.....
46645G	AZ 1 JPMMT 156 B2 - CMO/RMBS.....		09/01/2019	Paydown.....		774	774	758	761		1		1		762		12	12	19	10/25/2045	1FE.....
46647J	AZ 3 JPMMT 164 B1 - CMO/RMBS.....		09/01/2019	Paydown.....		707	707	715	709		(1)		(1)		708		(2)	(2)	18	10/25/2046	1FE.....
46647P	AM 8 JPMORGAN CHASE & CO.....		07/17/2019	MLPFS INC FIXED INCOME.....		103,281	100,000	100,000	100,000				0		100,000		3,281	3,281	3,470	01/23/2029	1FE.....
46647P	BD 7 JPMORGAN CHASE & CO.....		09/05/2019	CREDIT SUISSE SECURITIES (USA).....		119,166	110,000	110,307			(9)		(9)		110,298		8,868	8,868	1,391	05/06/2030	1FE.....
46648H	AC 7 JPMMT 172 A3 - CMO/RMBS.....		09/01/2019	Paydown.....		901	901	916	913		(1)		(1)		912		(11)	(11)	21	05/28/2047	1FE.....
46649C	AQ 6 JPMMT 184 A15 - CMO/RMBS.....		09/01/2019	Paydown.....		3,438	3,438	3,435	3,433		(1)		(1)		3,432		5	5	81	10/26/2048	1FE.....
46649T	AE 6 JPMMT 183 A5 - CMO/RMBS.....		08/01/2019	VARIOUS.....		174,964	172,467	173,234	173,025		(141)		(141)		172,884		2,080	2,080	3,982	09/25/2048	1FE.....
46650A	AD 5 JPMMT 187FRB A2 - CMO/RMBS.....		09/25/2019	Paydown.....		3,857	3,857	3,857	3,857				0		3,857			0	84	04/25/2046	1FE.....
501044	DL 2 KROGER CO.....		07/15/2019	BARCLAYS CAPITAL INC FIXED INC.....		124,738	115,000	114,313			28		28		114,342		10,397	10,397	2,631	01/15/2029	2FE.....
52107Q	AG 0 LAZARD GROUP LLC.....	C	09/26/2019	VARIOUS.....		20,884	20,000	20,012	20,010		(1)		(1)		20,009		875	875	771	02/13/2025	1FE.....
52107Q	AH 8 LAZARD GROUP LLC.....		09/23/2019	U.S. Bank.....		61,540	60,000	59,741	59,786		17		17		59,803		1,738	1,738	2,320	03/01/2027	1FE.....
52107Q	AJ 4 LAZARD GROUP LLC.....		09/16/2019	WELLS FARGO SECURITIES LLC.....		91,331	85,000	83,775	83,800		71		71		83,870		7,460	7,460	3,814	09/19/2028	1FE.....
52107Q	AK 1 LAZARD GROUP LLC.....		09/12/2019	CITIGROUP GLOBAL MARKETS INC.....		107,528	100,000	99,241			31		31		99,272		8,256	8,256	2,248	03/11/2029	1FE.....
55336V	AS 9 MPLX LP.....		08/22/2019	VARIOUS.....		173,445	156,000	157,013	130,258		3		3		157,019		16,426	16,426	5,545	02/15/2029	2FE.....
565849	AP 1 MARATHON OIL CORP.....		09/17/2019	Morgan Stanley.....		37,293	35,000	36,185			(32)		(32)		36,153		1,140	1,140	1,044	07/15/2027	2FE.....
571676	AD 7 MARS INC.....		08/08/2019	VARIOUS.....		44,026	40,000	39,950			1		1		39,951		4,075	4,075	545	04/01/2039	1FE.....
571676	AF 2 MARS INC.....		09/11/2019	VARIOUS.....		107,305	95,000	94,750			2		2		94,753		12,552	12,552	1,589	04/01/2049	1FE.....
57636Q	AM 6 MASTERCARD INC.....		07/24/2019	VARIOUS.....		262,426	255,000	254,793			(3)		(3)		254,790		7,636	7,636	1,162	06/01/2029	1FE.....
576434	BZ 6 MALT 03ALT1 1A1 - CMO/RMBS.....	C	09/01/2019	Paydown.....		12,572	12,572	13,263	13,146		(9)		(9)		13,137		(566)	(566)	518	12/25/2032	1FE.....
576434	FF 6 MALT 03ALT5 4A1 - CMO/RMBS.....	C	09/01/2019	Paydown.....		6,037	6,037	6,320	6,318		(8)		(8)		6,310		(273)	(273)	213	07/25/2033	1FE.....
576434	UW 2 MALT 04ALT8 6A1 - CMO/RMBS.....	C	09/25/2019	VARIOUS.....		35	105	105	105		0		0		105		(70)	(70)	(191)	09/25/2020	3FE.....
576434	YG 3 MALT 04AL12 4A1 - CMO/RMBS.....	C	09/01/2019	Paydown.....		2,605	2,605	2,781	2,757		(3)		(3)		2,754		(149)	(149)	89	12/25/2034	3FE.....
585055	AX 4 MEDTRONIC INC.....	C	07/09/2019	Corporate Action.....		106,149	103,000	106,538	105,112		(364)		(364)		104,747		1,402	1,402	2,655	03/15/2022	1FE.....

QE05.13

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stocks Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
585055 BC 9	MEDTRONIC INC.....	C	07/09/2019.	Corporate Action.....		212,240	200,000	207,810	205,105		(505)		(505)		204,600		7,640	7,640	5,981	03/15/2024.	1FE.....
585055 BR 6	MEDTRONIC INC.....	C	08/01/2019.	Corporate Action.....		59,665	58,000	57,879	57,943		9		9		57,952		1,714	1,714	1,269	03/15/2022.	1FE.....
58769D AE 0	MBALT 17A A4 - ABS.....		08/15/2019.	Paydown.....		100,000	100,000	99,188	99,232		662		662		99,895		105	105	1,326	01/17/2023.	1FE.....
58769L AB 8	MBALT 18B A2 - ABS.....		09/15/2019.	Paydown.....		91,285	91,285	91,279	91,280		3		3		91,283		2	2	1,865	12/15/2020.	1FE.....
59020U KL 8	MLMI 04OPT1 A1A - RMBS.....		09/25/2019.	Paydown.....		80,550	80,550	80,198			(23)		(23)		80,175		376	376	499	06/25/2035.	1FE.....
594918 BX 1	MICROSOFT CORP.....		07/03/2019.	U.S. Bank.....		518,410	500,000	503,243	502,510		(248)		(248)		502,262		16,148	16,148	13,257	02/06/2024.	1FE.....
617446 8G 7	MORGAN STANLEY.....		07/18/2019.	Morgan Stanley.....		169,942	155,000	156,819			(53)		(53)		156,766		13,176	13,176	3,415	01/23/2030.	1FE.....
61745M 4E 0	MSM 052AR A - CMO/RMBS.....		09/25/2019.	Paydown.....		24,641	24,640	24,086			(214)		(214)		23,872		768	768	460	04/25/2035.	2FE.....
61745M A5 2	MSM 043 4A - CMO/RMBS.....		09/01/2019.	Paydown.....		2,432	2,432	2,566	2,520		(3)		(3)		2,517		(84)	(84)	85	04/25/2034.	1FE.....
61747W AL 3	MORGAN STANLEY.....		07/19/2019.	WELLS FARGO SECURITIES LLC.....		105,974	100,000	114,540	104,900		(1,028)		(1,028)		103,872		2,102	2,102	5,424	07/28/2021.	1FE.....
63938G AA 7	NAVSL 142 A - ABS.....		09/25/2019.	Paydown.....		13,668	13,668	13,668	13,668		0		0		13,668		(0)	(0)	285	03/25/2043.	1FE.....
63938J AA 1	NAVSL 143 A - ABS.....		09/25/2019.	Paydown.....		12,364	12,364	12,364	12,364		0		0		12,364		0	0	253	03/25/2083.	1FE.....
63938Q AA 5	NAVSL 144 A - ABS.....		09/25/2019.	Paydown.....		9,442	9,442	9,442	9,442		0		0		9,442		0	0	195	03/25/2043.	1FE.....
64033Q AB 5	NSLT 152 A2 - ABS.....		09/25/2019.	Paydown.....							0		0				0	0	(0)	09/25/2047.	1FE.....
64829V AA 4	NRZT 18RPL1 A1 - CMO/RMBS.....		09/01/2019.	Paydown.....		3,464	3,464	3,442	3,442		0		0		3,442		21	21	82	12/26/2057.	1FE.....
65339K BG 4	NEXTERA ENERGY CAPITAL HOLDINGS INC.....		09/05/2019.	VARIOUS.....		394,448	384,000	384,000			0		0		384,000		10,448	10,448	3,458	04/01/2024.	2FE.....
655844 BZ 0	NORFOLK SOUTHERN CORP.....		08/22/2019.	CITIGROUP GLOBAL MARKETS INC.....		139,065	125,000	124,712	94,796		17		17		124,736		14,329	14,329	5,067	08/01/2028.	2FE.....
666807 BG 6	NORTHROP GRUMMAN CORP.....		08/16/2019.	RBC CAPITAL MARKETS, LLC.....		67,659	65,000	64,059	64,173		107		107		64,280		3,379	3,379	2,224	08/01/2023.	2FE.....
67078A AD 5	NVENT FINANCE SARL.....	C	08/05/2019.	VARIOUS.....		81,871	80,000	79,857	79,868		7		7		79,875		1,996	1,996	2,859	04/15/2028.	2FE.....
674599 CR 4	OCCIDENTAL PETROLEUM CORP.....		08/21/2019.	MLPFS INC FIXED INCOME.....		282,468	279,000	278,807			1		1		278,809		3,659	3,659	372	08/15/2026.	2FE.....
674599 CS 2	OCCIDENTAL PETROLEUM CORP.....		09/16/2019.	CHASE SECURITIES INC.....		45,375	45,000	44,778			2		2		44,780		595	595		08/15/2029.	2FE.....
67575N BC 6	OMART 18T1 A - ABS.....		08/15/2019.	Paydown.....		160,000	160,000	160,000	160,000		0		0		160,000		0	0	3,521	08/16/2049.	
67575N BG 7	OMART 18T2 A - ABS.....		08/15/2019.	Paydown.....		112,000	112,000	112,000	112,000		0		0		112,000		0	0	2,686	08/15/2050.	
68389X BB 0	ORACLE CORP.....		07/02/2019.	CREDIT SUISSE SECURITIES (USA).....		302,931	300,000	300,319	300,263		(46)		(46)		300,217		2,714	2,714	4,792	05/15/2022.	1FE.....
693475 AV 7	PNC FINANCIAL SERVICES GROUP INC.....		07/22/2019.	GOLDMAN, SACHS & CO.....		73,441	70,000	69,841			15		15		69,856		3,585	3,585	1,232	01/23/2024.	1FE.....
693475 AW 5	PNC FINANCIAL SERVICES GROUP INC.....		07/19/2019.	VARIOUS.....		213,688	205,000	206,960			(24)		(24)		206,936		6,752	6,752	1,774	04/23/2029.	1FE.....
693476 BN 2	PNC FUNDING CORP.....		07/25/2019.	VARIOUS.....		160,073	156,000	154,869	155,045		163		163		155,208		4,864	4,864	4,580	03/08/2022.	1FE.....
695114 CP 1	PACIFICORP.....		09/23/2019.	US Bank.....		137,765	135,000	142,686	139,367		(1,109)		(1,109)		138,258		(493)	(493)	4,580	02/01/2022.	1FE.....
709599 BG 8	PENSKE TRUCK LEASING CO LP.....		09/24/2019.	CITIGROUP GLOBAL MARKETS INC.....		100,273	100,000	99,793			1		1		99,794		479	479	68	11/01/2024.	2FE.....
717081 ET 6	PFIZER INC.....		07/31/2019.	VARIOUS.....		302,046	286,000	285,328			23		23		285,351		16,696	16,696	3,845	03/15/2029.	1FE.....
74432Q CE 3	PRUDENTIAL FINANCIAL INC.....		08/20/2019.	VARIOUS.....		87,822	75,000	74,822			1		1		74,824		12,998	12,998	1,587	02/25/2050.	1FE.....
75886A AL 2	REGENCY ENERGY PARTNERS LP.....		08/02/2019.	BARCLAYS CAPITAL INC FIXED INC.....		107,307	100,000	110,870	107,445		(1,457)		(1,457)		105,988		1,319	1,319	5,467	03/01/2022.	2FE.....
76110H RA 9	RALI 04QS3 CB - CMO/RMBS.....		09/01/2019.	Paydown.....		8	7	7			1		1		7		1	1	0	03/25/2020.	3Z*.....
76110W 6M 3	RASC 05AHL3 A3 - RMBS.....		09/25/2019.	Paydown.....		11,812	11,812	11,775	11,777		1		1		11,778		34	34	208	11/25/2035.	1FE.....
78403D AG 5	SBATOW 141 1C - ABS.....		09/26/2019.	Paydown.....		210,000	210,000	208,608	209,706		261		261		209,967		33	33	4,547	10/17/2044.	1FE.....
78442G RX 6	SLMA 062 A6 - ABS.....		08/01/2019.	Paydown.....		5,823	5,823	5,212	5,335		12		12		5,347		476	476	123	01/25/2041.	1FE.....
78471W AA 3	SCLP 182 A1 - ABS.....		09/25/2019.	Paydown.....		57,457	57,457	57,452	57,454		2		2		57,455		2	2	1,123	04/26/2027.	1FE.....

QE05.14

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
80285M AE 9	SDART 184 A3 - ABS		09/15/2019	Paydown		105,177	105,177	105,292	35,856		(55)		(55)		105,236		(59)	(59)	1,587	03/15/2022	1FE
80705T AA 4	SCHOL 11A A - ABS		08/01/2019	Paydown		2,540	2,540	2,541	2,541		(0)		(0)		2,541		(1)	(1)	.68	10/28/2043	1FE
81745H AD 4	SEMT 142 A4 - CMO/RMBS		09/01/2019	Paydown		1,253	1,253	1,281	1,283		(1)		(1)		1,282		(29)	(29)	.29	07/25/2044	1FE
81745Q CB 6	SEMT 151 B2 - CMO/RMBS		09/01/2019	Paydown		.239	.239	.238	.238		0		0		.238		.2	.2	.6	01/25/2045	1FE
81745X AA 5	SEMT 174 A1 - CMO/RMBS		09/01/2019	Paydown		3,633	3,633	3,715	3,702		(2)		(2)		3,700		(67)	(67)	.85	07/25/2047	1FE
81747G AD 4	SEMT 185 A4 - CMO/RMBS		09/01/2019	Paydown		9,117	9,117	9,015	9,027		8		8		9,035		.82	.82	.218	05/26/2048	1FE
824348 BJ 4	SHERWIN-WILLIAMS CO		08/22/2019	CHASE SECURITIES INC		20,212	20,000	19,933					0		19,933		.278	.278		08/15/2029	2FE
82481L AA 7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	09/23/2019	Maturity @ 100.00		190,000	190,000	189,846	189,962		.38		.38		190,000			0	3,610	09/23/2019	2FE
82653G AA 0	SRFC 183 A - ABS		09/20/2019	Paydown		9,214	9,214	9,211	9,211		0		0		9,211		.2	.2	.220	09/20/2035	1FE
83406H AA 6	SCLP 184 A - ABS		09/25/2019	Paydown		26,698	26,698	26,696	26,696		0		0		26,696		.2	.2	.635	11/26/2027	1FE
85208N AA 8	SPRINTS 161 A1 - ABS		09/20/2019	Paydown		92,813	92,813	92,678	92,674		.33		.33		92,706		.106	.106	2,303	03/20/2023	2FE
863579 WR 5	SARM 0516XS A1 - RMBS		09/25/2019	Paydown		25,505	25,505	25,362			(3)		(3)		25,359		.147	.147	.88	08/25/2035	1FE
86359B BS 9	SASC 0337A 2A - CMO/RMBS		09/01/2019	Paydown		.608	.608	.605	.606		0		0		.606		.2	.2	.18	12/25/2033	1FE
86787E AR 8	SUNTRUST BANK		09/11/2019	CITIGROUP GLOBAL MARKETS INC		668,087	668,000	667,746	667,891		.70		.70		667,961		.125	.125	16,825	01/31/2020	1FE
88161N AA 7	TESLA 18B A - ABS		09/20/2019	Paydown		9,885	9,885	9,885	9,885		0		0		9,885		0	0	.247	08/20/2021	1FE
89171V AK 3	TPMT 155 A1B - CMO/RMBS		09/01/2019	Paydown		3,441	3,441	3,447	3,441		(1)		(1)		3,440		.2	.2	.63	05/25/2055	1FE
89172R AR 6	TPMT 156 A1B - CMO/RMBS		09/01/2019	Paydown		4,023	4,023	3,986	4,024		(5)		(5)		4,020		.4	.4	.73	04/26/2055	1FE
89173F AA 8	TPMT 171 A1 - RMBS		09/01/2019	Paydown		3,412	3,412	3,416	3,412		(1)		(1)		3,411		.1	.1	.63	10/25/2056	1FE
89173H AA 4	TPMT 172 A1 - RMBS		09/01/2019	Paydown		3,788	3,788	3,801	3,794		(2)		(2)		3,792		(4)	(4)	.71	04/25/2057	1FE
89176E AA 8	TPMT 181 A1 - RMBS		09/01/2019	Paydown		3,703	3,703	3,700	3,699		(1)		(1)		3,698		.5	.5	.75	01/25/2058	1FE
89231A AC 5	TAOT 18C A2B - ABS	C	09/16/2019	Paydown		51,849	51,849	51,849	51,849		0		0		51,849		0	0	.891	08/16/2021	1FE
89231L AD 9	TAOT 16D A3 - ABS	C	09/15/2019	Paydown		54,199	54,199	53,752	53,896		.178		.178		54,073		.126	.126	.426	10/15/2020	1FE
902494 BJ 1	TYSON FOODS INC		09/23/2019	DEUTSCHE BANK SECURITIES INC		59,351	55,000	54,806			.15		.15		54,821		4,530	4,530	1,320	03/01/2026	2FE
90269G AC 5	UBSCM 12C1 A3 - CMBS		09/01/2019	Paydown		6,041	6,041	6,304	6,201		(37)		(37)		6,165		(123)	(123)	.169	05/12/2045	1FE
90276E AA 5	UBSCM 17C1 A1 - CMBS	C	09/01/2019	Paydown		16,153	16,153	16,153	16,147		(3)		(3)		16,144		.9	.9	.202	06/17/2050	1FE
90352V AA 4	USAUT 191 A - ABS		09/15/2019	Paydown		23,837	23,837	23,837			(4)		(4)		23,833		.4	.4	.293	04/15/2022	2FE
90931L AA 6	UNITED AIRLINES INC - ABS		08/01/2019	Paydown		2,480	2,480	2,480			0		0		2,480		0	0	.77	01/07/2030	1FE
90932L AA 5	UNITED AIRLINES INC - ABS		07/01/2019	Paydown							0		0				0	0	.9	06/01/2029	1FE
90932Q AA 4	UNITED AIRLINES INC - ABS		09/03/2019	Paydown		2,367	2,367	2,367	2,367		0		0		2,367		0	0	.79	03/03/2028	1FE
911312 BR 6	UNITED PARCEL SERVICE INC		07/30/2019	U.S. Bank		59,399	56,000	55,934			.2		.2		55,936		3,463	3,463	.719	03/15/2029	1FE
911312 BU 9	UNITED PARCEL SERVICE INC		08/13/2019	CREDIT SUISSE SECURITIES (USA)		125,966	126,000	125,611			0		0		125,611		.355	.355		09/01/2029	1FE
91159H HV 5	U.S. BANCORP		08/29/2019	U.S. Bank		47,546	45,000	45,064			(6)		(6)		45,058		2,488	2,488	.863	02/05/2024	1FE
92343V ET 7	VERIZON COMMUNICATIONS INC		07/02/2019	BARCLAYS CAPITAL INC FIXED INC		587,801	540,000	556,787			(376)		(376)		556,411		31,390	31,390	7,650	12/03/2029	2FE
92348M AA 7	VZOT 162 A - ABS		09/20/2019	Paydown		19,252	19,252	19,250	19,251		0		0		19,251		0	0	.214	05/20/2021	1FE
92349F AB 9	VZOT 181 A1B - ABS		08/20/2019	Cantor Fitzgerald & Co		165,000	165,000	165,000	165,000		0		0		165,000		0	0	3,031	09/20/2022	1FE
92857W BK 5	VODAFONE GROUP PLC	C	07/01/2019	RBC CAPITAL MARKETS, LLC		315,552	291,000	281,404	281,553		.406		.406		281,959		33,593	33,593	7,533	05/30/2028	2FE

QE05.15

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
92868L AC 5	VALET 181 A2B - ABS.....		09/20/2019	Paydown.....		19,178	19,178	19,178	19,178				0		19,178			0	340	07/20/2021	1FE.....
929227 4D 5	WAMU 03AR6 A1 - CMO/RMBS.....		09/01/2019	Paydown.....		4,680	4,680	4,679	4,679		0		0		4,679		1	1	161	06/25/2033	2FE.....
92922F 4M 7	WAMU 05AR13 1A1 - CMO/RMBS.....		09/25/2019	Paydown.....		30,602	30,602	28,621	29,922		(85)		(85)		29,837		766	766	618	10/25/2045	2FE.....
92928Q AF 5	WEA FINANCE LLC.....		09/23/2019			191,534	186,000	184,756			31		31		184,786		6,748	6,748	1,881	06/15/2029	1FE.....
92930R BD 3	WFRBS 12C9 ASB - CMBS.....	C	09/01/2019	Paydown.....		24,515	24,515	24,642	24,563		(11)		(11)		24,552		(37)	(37)	399	11/17/2045	1FE.....
92935J BC 8	WFRBS 11C2 A4 - CMBS.....		09/01/2019	Paydown.....		2,452	2,452	2,669	2,575		(38)		(38)		2,537		(85)	(85)	79	02/15/2044	1FE.....
92939H AV 7	WFRBS 14C23 A2 - CMBS.....	C	09/17/2019	Paydown.....		131,385	131,385	131,781	131,545		(255)		(255)		131,291		95	95	3,333	10/17/2057	1FE.....
94106L BJ 7	WASTE MANAGEMENT INC.....		08/22/2019	Morgan Stanley.....		45,426	40,000	39,958			2		2		39,960		5,466	5,466	418	07/15/2039	2FE.....
94106L BK 4	WASTE MANAGEMENT INC.....		08/28/2019	VARIOUS.....		123,244	104,000	104,732			(0)		(0)		104,732		18,512	18,512	1,160	07/15/2049	2FE.....
949779 AC 6	WFMB 04EE 3A1 - CMO/RMBS.....		09/01/2019	Paydown.....		682	682	682	682				0		682		0	0	21	12/25/2034	2FE.....
94983C AS 6	WFMB 05AR10 214 - CMO/RMBS.....		09/01/2019	Paydown.....		9,183	9,183	9,310	9,279		(4)		(4)		9,275		(92)	(92)	286	05/25/2035	2FE.....
94989N BH 9	WFCM 15C30 XA - CMBS.....		09/23/2019	VARIOUS.....		41,714		58,455	45,748		(5,088)		(5,088)		40,674		1,039	1,039	7,450	09/17/2058	1FE.....
95000U 2B 8	WELLS FARGO & CO.....		09/04/2019	WELLS FARGO SECURITIES LLC.....		391,249	385,000	382,405	382,537		448		448		382,985		8,263	8,263	11,341	07/22/2022	1FE.....
95000U 2C 6	WELLS FARGO & CO.....		09/06/2019	WELLS FARGO SECURITIES LLC.....		1,839,570	1,729,000	1,813,669			(3,791)		(3,791)		1,809,878		29,692	29,692	40,704	01/24/2024	1FE.....
970648 AG 6	WILLIS NORTH AMERICA INC.....	C	07/18/2019	WELLS FARGO SECURITIES LLC.....		43,302	40,000	39,987	39,987		1		1		39,988		3,314	3,314	1,560	09/15/2028	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					29,161,936	28,204,341	28,470,072	16,906,643		182		(13,944)		28,367,319		787,275	787,275	635,558	XXX	XXX
<b>Bonds - Hybrid Securities</b>																					
637432 NK 7	NATIONAL RURAL UTILITIES COOPERATIVE FIN.....		09/18/2019	NO BROKER.....		31,675	30,000	30,000	30,000				0		30,000		1,675	1,675	1,335	04/20/2046	2FE.....
4899999	Total - Bonds - Hybrid Securities.....					31,675	30,000	30,000	30,000		0		0		30,000		1,675	1,675	1,335	XXX	XXX
8399997	Total - Bonds - Part 4.....					212,161,746	207,019,635	208,461,537	29,080,237		(1)		(26,362)		208,281,468		3,872,936	3,872,936	1,839,171	XXX	XXX
8399999	Total - Bonds.....					212,161,746	207,019,635	208,461,537	29,080,237		(1)		(26,362)		208,281,468		3,872,936	3,872,936	1,839,171	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
054937 AL 1	BB&T CORP.....		07/24/2019	BARCLAYS CAPITAL INC FIXED INC.....		110,000,000	109,313	110,000					0		110,000		(688)	(688)		XXX	P2FEV.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					109,313	XXX	110,000	0		0		0		110,000		(688)	(688)	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					109,313	XXX	110,000	0		0		0		110,000		(688)	(688)	0	XXX	XXX
8999999	Total - Preferred Stocks.....					109,313	XXX	110,000	0		0		0		110,000		(688)	(688)	0	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
000375 20 4	ABB ADR REP 1 ORD.....	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC.....		250,000	4,656	XXX	5,023				0		5,023		(366)	(366)		XXX	L.....
001317 20 5	AIA GROUP ADR.....	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC.....		235,000	10,326	XXX	8,093				366		8,093		2,233	2,233	106	XXX	U.....
00373L 10 2	ABN AMRO GROUP NV UNSPONSORED NE ADR.....	C	09/01/2019	VARIOUS.....		16,165,000	168,686	XXX	242,824	187,676	55,149		55,149		242,824		(74,138)	(74,138)	4,854	XXX	V.....
00724F 10 1	ADOBE ORD.....		09/09/2019	VARIOUS.....		416,000	117,421	XXX	31,234	94,116	(62,881)		(62,881)		31,234		86,186	86,186		XXX	L.....
01609W 10 2	ALIBABA GROUP HOLDING ADR REP 8 ORD.....	C	09/30/2019	Morgan Stanley.....		561,000	93,776	XXX	81,072	76,896	4,176		4,176		81,072		12,704	12,704	(11)	XXX	L.....
025816 10 9	AMERICAN EXPRESS ORD.....		09/01/2019	INSTINET C/TINSTINET CORP.....		115,000	14,436	XXX	8,968	10,962	(1,994)		(1,994)		8,968		5,468	5,468	135	XXX	L.....
032095 10 1	AMPHENOL CL A ORD.....		07/01/2019	INSTINET C/TINSTINET CORP.....				XXX					0					0	379	XXX	L.....

QE05.16

### SCHEDULE D - PART 4

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

QE05.17

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
032511 10 7	ANADARKO PETROLEUM ORD.....		08/09/2019.	Not Provided.....	10,421.000	144,101	XXX	479,053	456,857	22,197			22,197		479,053		(334,952)	(334,952)	6,253	XXX	L.....
03524A 10 8	ANHEUSER BUSCH ADR REP 1 ORD....	C	08/01/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	155.000	13,780	XXX	10,201	10,201				0		10,201		3,580	3,580	104	XXX	L.....
045387 10 7	ASSA ABLOY ADR.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	1,210.000	13,878	XXX	12,487	10,733	1,755			1,755		12,487		1,391	1,391	159	XXX	L.....
04962A 10 5	ATOS ORIGIN ADR.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	240.000	4,111	XXX	3,833					0		3,833		279	279		XXX	L.....
084670 70 2	BERKSHIRE HATHWAY CL B ORD.....		09/04/2019.	U.S. Bank.....	1,283.000	259,082	XXX	186,289	261,963	(75,674)			(75,674)		186,289		72,793	72,793		XXX	L.....
088606 10 8	BHP GROUP ADR.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	135.000	7,809	XXX	4,453	6,519	(2,066)			(2,066)		4,453		3,356	3,356	424	XXX	L.....
115637 20 9	BROWN FORMAN CL B ORD.....		06/26/2019.	INSTINET C/TINSTINET CORP....			XXX						0					0	328	XXX	L.....
12545M 20 7	CHR HANSEN HLDG 4 SPON ADR REP ORD	C	08/28/2019.	GOLDMAN, SACHS & CO.....	3,485.000	71,086	XXX	52,683	154,612	(49,247)			(49,247)		52,683		18,404	18,404	525	XXX	U.....
12637N 20 4	CSL ADR.....	C	07/01/2019.	Adjustment.....			XXX						0					0	155	XXX	U.....
136375 10 2	CANADIAN NATIONAL RAILWAY ORD....	C	08/01/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	65.000	6,012	XXX	4,228	4,817	(589)			(589)		4,228		1,784	1,784	73	XXX	L.....
13645T 10 0	CANADIAN PACIFIC RAILWAY ORD.....	C	07/01/2019.	Adjustment.....			XXX						0					0	16	XXX	L.....
142795 20 2	CARLSBERG AS SPONSORED REPRESENT ADR	C	08/02/2019.	VARIOUS.....	2,225.000	60,308	XXX	42,964	47,281	(4,317)			(4,317)		42,964		17,344	17,344	821	XXX	U.....
156700 10 6	CENTURYLINK ORD.....		07/24/2019.	U.S. Bank.....	7,379.000	84,595	XXX	110,993	111,792	(798)			(798)		110,993		(26,399)	(26,399)	3,690	XXX	L.....
172908 10 5	CINTAS ORD.....		07/08/2019.	VARIOUS.....	364.000	86,883	XXX	60,812	61,148	(336)			(336)		60,812		26,071	26,071		XXX	L.....
204319 10 7	COMPAGNIE FINANCIERE RICHEMONT U ADR	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	550.000	4,757	XXX	3,372	3,548	(176)			(176)		3,372		1,386	1,386		XXX	L.....
20449X 40 1	COMPASS GROUP ADR.....	C	08/01/2019.	VARIOUS.....	315.000	7,733	XXX	6,434	6,584	(150)			(150)		6,434		1,299	1,299	760	XXX	L.....
22160K 10 5	COSTCO WHOLESALE ORD.....		07/01/2019.	Adjustment.....			XXX						0					0	14	XXX	L.....
23304Y 10 0	DBS GROUP HOLDINGS ADR.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	120.000	9,254	XXX	6,349	8,367	(2,018)			(2,018)		6,349		2,905	2,905	302	XXX	L.....
234062 20 6	DAIWA HOUSE INDUSTRY ADR REP ORD	C	08/01/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	305.000	8,701	XXX	8,430	9,699	(1,269)			(1,269)		8,430		271	271	146	XXX	L.....
235851 10 2	DANAHER ORD.....		08/01/2019.	VARIOUS.....	943.000	132,337	XXX	76,314	97,242	(20,928)			(20,928)		76,314		56,023	56,023	561	XXX	L.....
23636T 10 0	DANONE SPONSORED FRANCE ADR....	C	08/01/2019.	U.S. Bank.....	24,004.000	402,311	XXX	331,606	335,576	(3,969)			(3,969)		331,606		70,704	70,704	8,197	XXX	L.....
252131 10 7	DEXCOM ORD.....		08/06/2019.	CORPORATE ACTION.....	453.000	66,210	XXX	28,806	54,269	(25,463)			(25,463)		28,806		37,404	37,404		XXX	L.....
256677 10 5	DOLLAR GENERAL ORD.....		09/03/2019.	VARIOUS.....	242.000	37,756	XXX	16,509	2,918	(1,094)			(1,094)		16,509		21,247	21,247	199	XXX	L.....
28176E 10 8	EDWARDS LIFESCIENCES ORD.....		09/30/2019.	Morgan Stanley.....	253.000	55,664	XXX	22,568	38,752	(16,184)			(16,184)		22,568		33,096	33,096		XXX	L.....
29286D 10 5	ENGIE SPONSORED ADR.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	655.000	10,126	XXX	9,739					0		9,739		387	387	503	XXX	L.....
29446M 10 2	EQUINOR ASA.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	195.000	3,646	XXX	3,153	4,128	(975)			(975)		3,153		494	494	70	XXX	L.....
30215C 10 1	EXPERIAN ADR.....	C	07/01/2019.	Adjustment.....			XXX						0					0	269	XXX	U.....
31502A 30 3	FERGUSON ADR.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	720.000	5,184	XXX	4,422	4,586	(165)			(165)		4,422		762	762	37	XXX	U.....
339041 10 5	FLEETCOR TECHNOLOGIES ORD.....		07/25/2019.	VARIOUS.....	1,893.000	550,125	XXX	308,444	315,010	(39,426)			(39,426)		308,444		241,682	241,682		XXX	L.....

### SCHEDULE D - PART 4

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

QE05.18

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
34959J 10 8	FORTIVE ORD.....		07/01/2019.	Adjustment.....			XXX						.....0				.....0	.....12	XXX	L.....	
372303 20 6	GENMAB 10 SPON ADR REP ORD.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....140.000	.....2,540	XXX	.....2,908	.....2,307	.....601			.....601	.....2,908		.....(368)	.....(368)		XXX	L.....	
40415F 10 1	HDFC BANK ADR REP 3 ORD.....	C	09/26/2019.	CITIGROUP GLOBAL MARKETS INC.			XXX		.....(455,796)	134,799			.....134,799				.....0	.....497	XXX	L.....	
45672B 30 5	INFORMA ADR.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....245.000	.....5,138	XXX	.....4,704	.....3,952	.....752			.....752	.....4,704		.....434	.....434	.....82	XXX	U.....	
461202 10 3	INTUIT ORD.....		09/09/2019.	VARIOUS.....	.....390.000	.....109,613	XXX	.....46,406	.....76,772	.....(30,365)			.....(30,365)	.....46,406		.....63,207	.....63,207	.....550	XXX	L.....	
46120E 60 2	INTUITIVE SURGICAL ORD.....		09/30/2019.	GOLDMAN, SACHS & CO.....	.....35.000	.....18,966	XXX	.....8,062	.....14,660	.....(7,609)			.....(7,609)	.....8,062		.....10,903	.....10,903		XXX	L.....	
46625H 10 0	JPMORGAN CHASE ORD.....		08/01/2019.	U.S. Bank.....	.....1,476.000	.....172,079	XXX	.....89,326	.....144,087	.....(54,761)			.....(54,761)	.....89,326		.....82,753	.....82,753	.....3,542	XXX	L.....	
478160 10 4	JOHNSON & JOHNSON ORD.....		09/04/2019.	U.S. Bank.....	.....1,206.000	.....154,627	XXX	.....130,746	.....155,634	.....(24,888)			.....(24,888)	.....130,746		.....23,881	.....23,881	.....3,377	XXX	L.....	
485537 40 1	KAO UNSPON ADR REP 1/5 ORD.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....380.000	.....5,666	XXX	.....4,603	.....5,662	.....(1,059)			.....(1,059)	.....4,603		.....1,063	.....1,063	.....76	XXX	L.....	
500458 40 1	KOMATSU ADR.....	C	08/01/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....345.000	.....7,752	XXX	.....8,080	.....7,431	.....649			.....649	.....8,080		.....(328)	.....(328)	.....160	XXX	U.....	
502431 10 9	L3HARRIS TECHNOLOGIES ORD.....		07/17/2019.	CORPORATE ACTION.....	.....0.100	.....19	XXX	.....6		.....0			.....0	.....6		.....14	.....14		XXX	L.....	
502441 30 6	LVMH MOET HENNESSY LOUIS VUITTON ADR	C	07/01/2019.	Adjustment.....			XXX						.....0				.....0	.....36	XXX	L.....	
518439 10 4	ESTEE LAUDER CL A ORD.....		07/01/2019.	Adjustment.....			XXX						.....0				.....0	.....19	XXX	L.....	
54338V 10 1	LONZA GROUP ADR.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....180.000	.....6,095	XXX	.....5,577					.....0	.....5,577		.....517	.....517	.....43	XXX	U.....	
559222 40 1	MAGNA INTERNATIONAL ORD.....	C	09/04/2019.	U.S. Bank.....	.....7,486.000	.....377,514	XXX	.....341,410	.....340,239	.....1,172			.....1,172	.....341,410		.....36,104	.....36,104	.....5,898	XXX	L.....	
560877 30 0	MAKITA ADR REP 1 ORD.....	C	08/01/2019.	VARIOUS.....	.....165.000	.....5,516	XXX	.....6,067	.....5,804	.....264			.....264	.....6,067		.....(552)	.....(552)	.....1,387	XXX	U.....	
58933Y 10 5	MERCK & CO ORD.....		08/01/2019.	VARIOUS.....	.....1,879.000	.....157,503	XXX	.....116,766	.....143,574	.....(26,808)			.....(26,808)	.....116,766		.....40,736	.....40,736	.....2,789	XXX	L.....	
592688 10 5	METTLER TOLEDO ORD.....		08/26/2019.	VARIOUS.....	.....200.000	.....133,767	XXX	.....118,382	.....113,116	.....5,266			.....5,266	.....118,382		.....15,385	.....15,385		XXX	L.....	
59410T 10 6	MICHELIN COMPAGNIE GENERALE DES ADR	C	08/27/2019.	VARIOUS.....	.....8,735.000	.....188,552	XXX	.....238,799	.....171,206	.....67,593			.....67,593	.....238,799		.....(50,247)	.....(50,247)	.....5,639	XXX	L.....	
594918 10 4	MICROSOFT ORD.....		09/01/2019.	VARIOUS.....	.....5,087.000	.....711,836	XXX	.....230,598	.....516,687	.....(286,088)			.....(286,088)	.....230,598		.....481,238	.....481,238	.....4,680	XXX	L.....	
65558R 10 9	NORDEA BANK ABP SPONSORED FINLAN ADR	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....885.000	.....6,133	XXX	.....7,425	.....7,425				.....0	.....7,425		.....(1,292)	.....(1,292)	.....464	XXX	L.....	
66987V 10 9	NOVARTIS ADR REPSG 1 ORD.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....190.000	.....17,835	XXX	.....13,963					.....0	.....13,963		.....3,871	.....3,871	.....106	XXX	L.....	
674599 10 5	OCCIDENTAL PETROLEUM ORD.....		09/03/2019.	CORPORATE ACTION.....	.....0.521	.....22	XXX	.....25					.....0	.....25		.....(2)	.....(2)		XXX	L.....	
717081 10 3	PFIZER ORD.....		08/01/2019.	KCG AMERICAS LLC.....	.....1,769.000	.....76,378	XXX	.....60,819	.....77,217	.....(16,398)			.....(16,398)	.....60,819		.....15,560	.....15,560	.....1,168	XXX	L.....	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.....		09/19/2019.	VARIOUS.....	.....1,405.000	.....101,938	XXX	.....122,932	.....34,715	.....6,752			.....6,752	.....122,932		.....(20,994)	.....(20,994)	.....4,805	XXX	L.....	
74435K 20 4	PRUDENTIAL ADR REPSTG 2 ORD.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....360.000	.....15,554	XXX	.....13,507	.....12,733	.....774			.....774	.....13,507		.....2,047	.....2,047	.....309	XXX	L.....	
756568 10 1	RED ELECTRICA CORPORACION ADR.....	C	07/29/2019.	VARIOUS.....	.....6,160.000	.....59,241	XXX	.....67,212	.....68,345	.....(1,133)			.....(1,133)	.....67,212		.....(7,970)	.....(7,970)	.....2,451	XXX	L.....	
759530 10 8	RELX ADR REP ORD.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....520.000	.....12,611	XXX	.....10,047	.....10,670	.....(624)			.....(624)	.....10,047		.....2,564	.....2,564	.....196	XXX	L.....	
775109 20 0	ROGERS COMMUNICATIONS CL B ORD	C	09/18/2019.	VARIOUS.....	.....3,025.000	.....152,996	XXX	.....154,461	.....155,062	.....(600)			.....(600)	.....154,461		.....(1,465)	.....(1,465)	.....2,502	XXX	L.....	
780249 10 8	ROYAL DSM NV SPONSORED NETHERLAN ADR	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....200.000	.....6,286	XXX	.....5,382					.....0	.....5,382		.....904	.....904	.....69	XXX	U.....	

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
780259 20 6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	240,000	15,146	XXX	11,724	13,985	(2,261)			(2,261)		11,724		3,422	3,422	384	XXX	L
783513 20 3	RYANAIR HOLDINGS ADR REP 5 ORD	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	90,000	5,764	XXX	6,765	6,421	344			344		6,765		(1,001)	(1,001)	(1)	XXX	L
78392U 10 5	RYOHIN KEIKAKU ADR REP ORD	C	09/05/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	170,000	6,213	XXX	6,752	(174,657)	24,358			24,358		6,752		(539)	(539)	49	XXX	L
784635 10 4	SPX ORD		09/20/2019	RBC CAPITAL MARKETS, LLC	2,111,000	87,589	XXX	16,926	59,129	(42,203)			(42,203)		16,926		70,663	70,663		XXX	L
78469X 10 7	SPX FLOW ORD		07/24/2019	U.S. Bank	4,920,000	196,907	XXX	131,788	149,666	(17,878)			(17,878)		131,788		65,118	65,118		XXX	L
786584 10 2	SAFRAN ADR	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	435,000	15,842	XXX	11,502	13,002	(1,500)			(1,500)		11,502		4,340	4,340	162	XXX	L
79588J 10 2	SAMPO OYJ UNSPONSORED REPRESENTI ADR	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	460,000	10,736	XXX	10,649	10,189	460			460		10,649		87	87	601	XXX	L
80105N 10 5	SANOFI ADR REP 1 1/2 ORD	C	07/18/2019	VARIOUS	1,926,000	80,039	XXX	82,583	71,019	(959)			(959)		82,583		(2,544)	(2,544)	2,708	XXX	L
803054 20 4	SAP ADR REP 1 ORD	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	145,000	18,499	XXX	13,402	14,435	(1,033)			(1,033)		13,402		5,097	5,097	174	XXX	L
824551 10 5	SHIN ETSU CHEMICAL ADR	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	265,000	5,896	XXX	6,134					0		6,134		(238)	(238)		XXX	U
82509L 10 7	SHOPIFY CL A SUB VTG ORD	A	07/12/2019	VARIOUS	480,000	153,671	XXX	56,815	66,456	(9,641)			(9,641)		56,815		96,856	96,856		XXX	L
83569C 10 2	SONOVA HOLDING ADR	C	07/02/2019	CREDIT SUISSE SECURITIES (USA)	3,135,000	140,907	XXX	121,526	35,566	8,292			8,292		121,526		19,381	19,381	1,040	XXX	U
857477 10 3	STATE STREET ORD		07/16/2019	VARIOUS	819,000	45,814	XXX	68,449	51,654	16,794			16,794		68,449		(22,635)	(22,635)	1,429	XXX	L
86562M 20 9	SUMITOMO MIT ADR REP 1/5TH OF ORD	C	08/01/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	1,295,000	9,068	XXX	9,446	8,430	1,015			1,015		9,446		(377)	(377)	197	XXX	L
867224 10 7	SUNCOR ENERGY ORD	C	08/01/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	310,000	9,647	XXX	9,428	8,671	757			757		9,428		219	219	147	XXX	L
86959X 10 7	SUZUKI MOTOR ADR REP 4 ORD	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	30,000	4,851	XXX	6,278					0		6,278		(1,428)	(1,428)	37	XXX	V
874039 10 0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	07/01/2019	CITIGROUP GLOBAL MARKETS INC.			XXX						0					0	2,815	XXX	L
87944W 10 5	TELENOR ASA ADR	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	440,000	9,042	XXX	7,511	8,523	(1,012)			(1,012)		7,511		1,531	1,531	157	XXX	L
883556 10 2	THERMO FISHER SCIENTIFIC ORD		07/16/2019	INSTINET C/INSTINET CORP			XXX						0					0	127	XXX	L
90348R 10 2	UBI SOFT ENTERTAINME ADR REP 1/5 ORD	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	290,000	4,982	XXX	4,773	4,689	84			84		4,773		209	209		XXX	U
904767 70 4	UNILEVER ADR REP 1 ORD	C	08/01/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	220,000	13,874	XXX	10,469	11,495	(1,026)			(1,026)		10,469		3,405	3,405	197	XXX	L
923725 10 5	VERMILION ENERGY ORD	C	08/28/2019	VARIOUS	5,965,000	89,272	XXX	213,272	125,683	87,590			87,590		213,272		(124,000)	(124,000)	6,175	XXX	L
927320 10 1	VINCI ADR	C	07/25/2019	VARIOUS	4,535,000	115,781	XXX	88,155	93,013	(4,858)			(4,858)		88,155		27,626	27,626	1,798	XXX	L
92852T 20 1	VIVENDI ADR	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	405,000	11,344	XXX	10,429	9,781	648			648		10,429		915	915	169	XXX	L
928662 50 1	VOLKSWAGEN 10 UNSPON ADR REP PRF	C	07/18/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	710,000	12,034	XXX	12,712	11,158	1,554			1,554		12,712		(678)	(678)	248	XXX	V

QE05.19



### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
977874 20 5	WOLTERS KLUWER N V ORD ADR.....	C	07/18/2019.	VARIOUS.....	1,105.000	80,972	XXX	47,603	64,841	(17,238)			(17,238)		47,603		33,369	33,369	656	XXX	U.....
98978V 10 3	ZOETIS CL A ORD.....	..	07/15/2019.	SANFORD C. BERNSTEIN AND CO. LLC	634.000	71,731	XXX	34,987	54,232	(19,245)			(19,245)		34,987		36,744	36,744	208	XXX	L.....
G0408V 10 2	AON CL A ORD.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	80.000	15,642	XXX	9,071	11,629	(2,557)			(2,557)		9,071		6,571	6,571	67	XXX	L.....
G1151C 10 1	ACCENTURE CL A ORD.....	C	07/18/2019.	VARIOUS.....	510.000	96,051	XXX	61,405	71,915	(10,510)			(10,510)		61,405		34,646	34,646	797	XXX	L.....
G5480U 12 0	LIBERTY GLOBAL CL C ORD.....	C	09/04/2019.	U.S. Bank.....	18,391.000	487,778	XXX	554,130	379,590	174,540			174,540		554,130		(66,352)	(66,352)		XXX	L.....
G5960L 10 3	MEDTRONIC ORD.....	C	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	160.000	16,278	XXX	13,109	14,554	(1,444)			(1,444)		13,109		3,169	3,169	246	XXX	L.....
H01301 12 8	ALCON ORD.....	..	07/18/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	40.000	2,424	XXX	1,711					0		1,711		712	712		XXX	L.....
H1467J 10 4	CHUBB ORD.....	D	07/01/2019.	CITIGROUP GLOBAL MARKETS INC.			XXX						0					0	490	XXX	L.....
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	08/02/2019.	VARIOUS.....	729.000	55,741	XXX	63,891	60,624	3,268			3,268		63,891		(8,150)	(8,150)	1,494	XXX	L.....
N6596X 10 9	NXP SEMICONDUCTORS ORD.....	C	06/26/2019.	INSTINET C/TINSTINET CORP.....			XXX						0					0	261	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					6,850,464	XXX	5,682,966	5,251,173	(271,454)	0	0	(271,454)	0	5,682,966	0	1,167,498	1,167,498	92,757	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																					
922908 10 8	VANGUARD 500 IDX INV.....	..	07/26/2019.	Unknown.....	146.913	41,055	XXX	20,136	15,660	(4,388)			(4,388)		20,136		20,919	20,919	393	XXX	U.....
9299999	Total - Common Stocks - Mutual Funds.....					41,055	XXX	20,136	15,660	(4,388)	0	0	(4,388)	0	20,136	0	20,919	20,919	393	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					6,891,519	XXX	5,703,102	5,266,833	(275,842)	0	0	(275,842)	0	5,703,102	0	1,188,416	1,188,416	93,150	XXX	XXX
9799999	Total - Common Stocks.....					6,891,519	XXX	5,703,102	5,266,833	(275,842)	0	0	(275,842)	0	5,703,102	0	1,188,416	1,188,416	93,150	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					7,000,831	XXX	5,813,102	5,266,833	(275,842)	0	0	(275,842)	0	5,813,102	0	1,187,729	1,187,729	93,150	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					219,162,577	XXX	214,274,640	34,347,070	(275,843)	(26,362)	0	(302,205)	0	214,094,570	0	5,060,665	5,060,665	1,932,321	XXX	XXX

QE05.20

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 16.

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

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

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

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

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
JP Morgan..... 2 E Mifflin Street, Madison, WI 53703.....					22,221,807	9,474,028	20,237,933	XXX
US Bank..... 777 E Wisconsin Ave., Milwaukee, WI 53202.....					(0)	(52,938)	(0)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	22,221,807	9,421,090	20,237,932	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	22,221,807	9,421,090	20,237,932	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	835	835	835	XXX
0599999. Total Cash.....	XXX	XXX	0	0	22,222,642	9,421,926	20,238,768	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>U.S. Government Bonds - Issuer Obligations</b>								
	UNITED STATES TREASURY.....		09/05/2019.....		10/01/2019.....	2,250,000		3,178
	UNITED STATES TREASURY.....		09/17/2019.....		10/15/2019.....	809,351		603
	UNITED STATES TREASURY.....		08/27/2019.....		10/22/2019.....	639,258		1,201
	UNITED STATES TREASURY.....		09/27/2019.....		10/29/2019.....	843,847		41
0199999	U.S. Government Bonds - Issuer Obligations.....					4,542,456	.0	5,023
0599999	Total - U.S. Government Bonds.....					4,542,456	.0	5,023
<b>Total Bonds</b>								
7799999	Subtotals - Issuer Obligations.....					4,542,456	.0	5,023
8399999	Subtotals - Bonds.....					4,542,456	.0	5,023
<b>All Other Money Market Mutual Funds</b>								
31846V 56 7	FIRST AMER:GVT OBLG Z.....		09/30/2019.....	1.790		18,485,323	33,217	39,619
8699999	Total - All Other Money Market Mutual Funds.....					18,485,323	33,217	39,619
8899999	Total - Cash Equivalents.....					23,027,779	33,217	44,642

QE13