1 9 2 3 2 2 0 2 1 2 0 1 0 0 1 0 1

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

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

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Secretary	RHONDA SMITH FERGUSON
Vice Chairman	DOGAN CIVGIN	Treasurer	MICHAEL ALDO PEDRAJA

OTHER

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

DIRECTORS OR TRUSTEES

CAROLYN DIANE BLAIR	ELIZABETH ANN BRADY	DOGAN CIVGIN
JOHN EDWARD DUGENSKE	RHONDA SMITH FERGUSON	SUREN GUPTA
JESSE EDWARD MERTEN	MARK QUINN PRINDIVILLE	MARIO RIZZO
GLENN THOMAS SHAPIRO	THOMAS JOSEPH WILSON II	

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON II Chairman of the Board	RHONDA SMITH FERGUSON Secretary	MICHAEL ALDO PEDRAJA Treasurer

Subscribed and sworn to before me this 7TH day of MAY 2021

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

MIGUEL SAUCEDO
NOTARY
11/04/2024

OFFICIAL SEAL
MIGUEL SAUCEDO
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:11/04/24

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	29,958,687,556		29,958,687,556	31,919,103,672
2.	Stocks:				
	2.1 Preferred stocks	149,003,922		149,003,922	72,771,814
	2.2 Common stocks	7,245,217,781	6,666,180	7,238,551,601	7,797,487,456
3.	Mortgage loans on real estate:				
	3.1 First liens	550,778,119		550,778,119	574,570,640
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	73,585,583		73,585,583	181,073,084
	4.2 Properties held for the production of income (less $ ..... encumbrances)	105,978,419		105,978,419	119,521,800
	4.3 Properties held for sale (less $ ..... encumbrances)	100,449,896		100,449,896	878,801
5.	Cash ($ (844,248,259)), cash equivalents ($ 2,407,708,832) and short-term investments ($ 45,802,386)	1,609,262,959		1,609,262,959	943,852,098
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	35,823,006		35,823,006	27,204,797
8.	Other invested assets	5,967,111,837	3,999,994	5,963,111,843	5,522,984,733
9.	Receivables for securities	306,998,234		306,998,234	36,695,017
10.	Securities lending reinvested collateral assets	3,436,539		3,436,539	71,268,805
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	46,106,333,851	10,666,174	46,095,667,677	47,267,412,717
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	655,412,962		655,412,962	291,084,364
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,007,177,304	40,553,683	1,966,623,621	1,483,619,059
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	4,647,923,062		4,647,923,062	3,639,667,418
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	57,627,435		57,627,435	54,947,770
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	2		2	1
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	637,011,828		637,011,828	723,849,091
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	398,667,067	330,077,325	68,589,742	74,173,227
21.	Furniture and equipment, including health care delivery assets ($ .....)	213,143,127	213,143,127		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	252,090,140		252,090,140	251,247,271
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	596,469,530	317,647,552	278,821,978	122,479,722
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	55,571,856,308	912,087,861	54,659,768,447	53,908,480,640
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	55,571,856,308	912,087,861	54,659,768,447	53,908,480,640
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	232,536,077	5,517,581	227,018,496	80,862,468
2502.	Collateral	31,251,926		31,251,926	39,741,130
2503.	Prepaid assessments	139,330,503	118,859,017	20,471,486	1,818,484
2598.	Summary of remaining write-ins for Line 25 from overflow page	193,351,024	193,270,954	80,070	57,640
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	596,469,530	317,647,552	278,821,978	122,479,722

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,300,677,254)	14,498,049,100	13,872,917,371
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,545,824	768,560
3.	Loss adjustment expenses	4,195,267,950	3,995,947,854
4.	Commissions payable, contingent commissions and other similar charges	239,404,745	204,794,346
5.	Other expenses (excluding taxes, licenses and fees)	1,362,525,199	1,546,908,374
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	113,484,136	65,610,200
7.1	Current federal and foreign income taxes (including $ 52,099,226 on realized capital gains (losses))	566,648,382	185,902,150
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 146,231,212 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	12,016,986,460	11,178,211,325
10.	Advance premium	412,109,364	330,702,695
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	24,807,955	13,621,610
13.	Funds held by company under reinsurance treaties	108,622,362	107,446,968
14.	Amounts withheld or retained by company for account of others	35,966,770	46,270,140
15.	Remittances and items not allocated	30,394,786	16,581,785
16.	Provision for reinsurance (including $ certified)	27,504,054	28,762,705
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	187,630,089	252,617,375
20.	Derivatives	20,679,889	34,765,116
21.	Payable for securities	559,986,501	397,220,529
22.	Payable for securities lending	1,073,500,679	898,009,410
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	606,248,789	567,494,325
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	36,081,363,034	33,744,552,837
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	36,081,363,034	33,744,552,837
29.	Aggregate write-ins for special surplus funds	19,103,209	19,777,839
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,301,977,518	3,301,977,518
35.	Unassigned funds (surplus)	15,253,442,686	16,838,290,446
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	18,578,405,413	20,163,927,803
38.	Totals (Page 2, Line 28, Col. 3)	54,659,768,447	53,908,480,640
	DETAILS OF WRITE-INS		
2501.	Accounts payable	400,384,757	409,946,001
2502.	Reserve for uncashed checks	138,643,202	125,903,207
2503.	Deferred gain on intercompany asset transfers	34,540,431	4,195,098
2598.	Summary of remaining write-ins for Line 25 from overflow page	32,680,399	27,450,019
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	606,248,789	567,494,325
2901.	Deferred gain on sale/leaseback	15,842,284	16,823,086
2902.	SCOR retroactive reinsurance account	3,260,925	2,954,753
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	19,103,209	19,777,839
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,261,960,763)	1,355,304,442	1,466,181,396	5,557,498,711
	1.2 Assumed (written $ 8,412,536,811)	7,495,021,753	6,848,695,400	26,885,918,925
	1.3 Ceded (written $ 113,807,721)	128,448,122	117,256,207	439,298,988
	1.4 Net (written $ 9,560,689,853)	8,721,878,073	8,197,620,589	32,004,118,648
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 5,549,341,016):			
	2.1 Direct	701,003,332	652,017,191	2,196,763,980
	2.2 Assumed	4,114,454,964	3,472,828,417	14,582,299,542
	2.3 Ceded	255,351,137	32,159,330	(216,742,564)
	2.4 Net	4,560,107,159	4,092,686,278	16,995,806,086
3.	Loss adjustment expenses incurred	761,546,115	755,147,802	3,297,516,620
4.	Other underwriting expenses incurred	1,930,806,506	2,139,415,057	7,986,028,332
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	7,252,459,780	6,987,249,137	28,279,351,038
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	1,469,418,293	1,210,371,452	3,724,767,610
	INVESTMENT INCOME			
9.	Net investment income earned	719,773,483	386,435,973	1,686,183,724
10.	Net realized capital gains (losses) less capital gains tax of $ 52,099,226	160,425,420	905,159,329	1,292,309,342
11.	Net investment gain (loss) (Lines 9 + 10)	880,198,903	1,291,595,302	2,978,493,066
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 56,499,983)	(56,499,983)	(33,095,083)	(134,905,476)
13.	Finance and service charges not included in premiums	111,178,114	64,168,123	225,077,171
14.	Aggregate write-ins for miscellaneous income	(7,314,130)	1,749,709	10,974,917
15.	Total other income (Lines 12 through 14)	47,364,001	32,822,749	101,146,612
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,396,981,197	2,534,789,503	6,804,407,288
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,396,981,197	2,534,789,503	6,804,407,288
19.	Federal and foreign income taxes incurred	328,745,829	274,221,265	858,202,042
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,068,235,368	2,260,568,238	5,946,205,246
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	20,163,927,803	19,111,121,705	19,111,121,705
22.	Net income (from Line 20)	2,068,235,368	2,260,568,238	5,946,205,246
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 71,295,512	(107,157,149)	(1,432,341,452)	(397,986,405)
25.	Change in net unrealized foreign exchange capital gain (loss)	18,475,895	15,676,480	20,945,617
26.	Change in net deferred income tax	(15,541,751)	(26,450,403)	(31,224,324)
27.	Change in nonadmitted assets	26,522,096	(64,567,663)	(48,506,532)
28.	Change in provision for reinsurance	1,258,651	1,252,408	(8,121,995)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(3,571,000,000)	(2,060,639,000)	(4,435,345,509)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(6,315,500)	(2,544,750)	6,840,000
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(1,585,522,390)	(1,309,046,142)	1,052,806,098
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	18,578,405,413	17,802,075,563	20,163,927,803
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Allocated share of gain (loss) on sale of fixed assets	(7,561,575)	584,943	842,457
1402.	Fines and penalties	(78,618)	(9,593)	(1,207,081)
1403.	Retroactive reinsurance gain	326,063	1,174,359	(71,459)
1498.	Summary of remaining write-ins for Line 14 from overflow page			11,411,000
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(7,314,130)	1,749,709	10,974,917
3701.	Transition obligation for postretirement benefits	(6,315,500)	(2,544,750)	6,840,000
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(6,315,500)	(2,544,750)	6,840,000

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	8,192,322,365	8,063,350,474	32,128,437,530
2. Net investment income	392,693,750	439,666,986	1,836,547,680
3. Miscellaneous income	47,364,001	32,822,749	101,146,612
4. Total (Lines 1 to 3)	8,632,380,116	8,535,840,209	34,066,131,822
5. Benefit and loss related payments	3,937,655,095	4,484,118,011	17,105,778,547
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	2,585,404,091	3,077,326,517	11,142,319,203
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	98,823	(6,288,669)	1,275,675,674
10. Total (Lines 5 through 9)	6,523,158,009	7,555,155,858	29,523,773,424
11. Net cash from operations (Line 4 minus Line 10)	2,109,222,107	980,684,351	4,542,358,399
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,914,142,179	9,982,684,252	24,431,699,841
12.2 Stocks	378,366,951	3,806,157,519	4,884,096,080
12.3 Mortgage loans	23,999,051	6,103,483	49,419,702
12.4 Real estate		55,153,404	51,107,698
12.5 Other invested assets	136,639,344	627,006,933	1,084,559,625
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(738,196)	(1,374,637)	785,590
12.7 Miscellaneous proceeds	42,887,935		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,495,297,265	14,475,730,955	30,501,668,537
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,755,836,945	11,828,301,264	27,764,934,857
13.2 Stocks	74,034,917	577,887,098	1,910,650,832
13.3 Mortgage loans	206,529	50,548,774	86,522,715
13.4 Real estate	551,424	1,722,342	21,798,371
13.5 Other invested assets	266,740,381	241,551,508	1,002,477,985
13.6 Miscellaneous applications		47,044,455	139,771,658
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,097,370,198	12,747,055,442	30,926,156,419
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)	1,397,927,067	1,728,675,513	(424,487,881)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	2,818,617,098	1,859,270,197	4,034,894,646
16.6 Other cash provided (applied)	(23,121,214)	(513,905,185)	(313,175,497)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,841,738,313)	(2,373,175,381)	(4,348,070,143)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	665,410,861	336,184,483	(230,199,625)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	943,852,098	1,174,051,723	1,174,051,723
19.2 End of period (Line 18 plus Line 19.1)	1,609,262,959	1,510,236,206	943,852,098

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

20.0001. Dividends/Asset Transfer	752,382,902	201,368,803	400,450,863
20.0002. Change in receivable for securities sold	271,818,389	395,635,928	9,856,756
20.0003. Portfolio investments exchanged	168,149,379	165,135,817	1,334,988,312
20.0004. Change in payable for securities acquired	122,291,957	525,568,786	60,923,931
20.0005. Low income housing commitment	70,101,651	37,077,292	141,821,238
20.0006. Reinvestment of non-cash distributions from other invested assets	13,946,130	8,607,489	45,978,471
20.0007. Donations	8,750,011	7,100,094	18,202,078
20.0008. Stock dividends received	7,207,095	2,356,703	18,655,986
20.0009. Income from other invested assets	6,900,276	2,471,011	13,219,690

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

20.0010. Real estate transferred to limited partnership			11,012,830

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2020 Annual Statement notes: 1(B), 2, 3, 5(A-C, J, K, O-R), 6, 7, 9(B, E, G-I), 10(E-L, N, O), 12(B-I), 13(A-C, E-M), 14(B-F), 15, 16(Derivative financial instruments 2-4 and Off-balance-sheet financial instruments 2-4), 17(A), 18, 19, 21(A, B, D-H), 23(A, B, D-K), 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

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

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2021 and 2020.

(in millions)		SSAP #	F/S Page #	F/S Line #	March 31, 2021	December 31, 2020
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 2,068	$ 5,946
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 2,068	$ 5,946
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 18,578	$ 20,164
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 18,578	$ 20,164

C. Investments

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

As of March 31, 2021, perpetual preferred stocks are reported at fair value as the Company adopted SSAP No. 32R, *Preferred Stock*, effective January 1, 2021. As of December 31, 2020, perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned NAIC designation. For preferred stocks reported at fair value, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of March 31, 2021 or December 31, 2020.

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

1. The following is a list of discontinued operations classified as held for sale as of March 31, 2021:

Discontinued Operation Identifier	Description of Discontinued Operation
1	Divesture of the Company's life and annuities businesses through the anticipated sales of its wholly owned insurance subsidiaries. Anticipated sale of 100% of the common stock of wholly owned insurance subsidiary, Allstate Life Insurance Company ("ALIC") which includes ALIC's wholly owned insurance subsidiary, ALIC Reinsurance Company. Anticipated sale by ALIC of 100% of the common stock of wholly owned insurance subsidiary Allstate Life Insurance Company of New York ("ALNY").

2. On January 26, 2021, the Company and Allstate Financial Insurance Holdings Corporation ("AFIHC") entered into a Stock Purchase Agreement ("ALIC Purchase Agreement") with Everlake US Holdings Company (formerly Antelope US Holdings Company), an affiliate of an investment fund associated with The Blackstone Group Inc. to sell all of the shares of common stock of ALIC and certain affiliates for approximately $2.8 billion in cash. On March 29, 2021, the Company, ALIC, Allstate Insurance Holdings, LLC ("AIH") and AFIHC entered into a Stock Purchase Agreement ("ALNY Purchase Agreement") with Wilton Reassurance Company to sell all of the shares of common stock of ALNY, a wholly owned subsidiary of ALIC and Intramerica Life Insurance Company, a wholly owned subsidiary of AFIHC for $220 million in cash. These two transactions will result in the Company's divestiture of all of its life and annuities businesses and are expected to close in the second half of 2021, subject to regulatory approvals, the consummation of certain pre-sale restructuring and reinsurance transactions and other customary closing conditions.

3. The fair value of ALIC less the costs to sell is greater than the carrying value, therefore, the Company did not recognize an estimated loss on the sale of ALIC during the three months ended March 31, 2021.

4. The following tables provide the carrying amount and fair value of the Company's discontinued operations and the effect on assets, liabilities, surplus and income.

NOTES TO FINANCIAL STATEMENTS

a. The following table provides information related to the sale of ALIC common stock as of March 31, 2021:

(in millions)

Discontinued Operation Identifier	December 31, 2020 Carrying Amount Immediately Prior To Classification as Held for Sale (A)[1]	March 31, 2021 Current Fair Value Less Costs to Sell (B)[1]
1	$ 3,161	$ 3,443

[1] Column A – adjustments for dividends declared in March 2021 and the reduction in the carrying value of ALNY reflecting the redetermination of the fair value as a result of the ALNY Purchase Agreement were included to achieve a comparable presentation basis for Columns (A) and (B).

b. The following table provides the impact of discontinued operations on the Company's assets, liabilities, surplus and income as of March 31, 2021:

(in millions)

	Discontinued Operation Identifier	Line Number	Line Description	Amount Attributable to Discontinued Operations
1. Assets	1	2.2	Common stocks	$ 3,320
2. Liabilities	-	-	-	$ -
3. Surplus	1	35	Unassigned funds (surplus)	$ 3,320
4. Income	-	-	-	$ -

B. Change in Plan of Sale of Discontinued Operation - Not applicable.

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal – Not applicable.

D. Equity Interest Retained in the Discontinued Operation After Disposal - Not applicable.

5. Investments

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2021			2020		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	3	-	3	102	8	94
c. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	17	3	21
d. Total 1st Quarter	$ 3	$ -	$ 3	$ 119	$ 11	$ 115
OTTI recognized 2nd Quarter						
e. Intent to sell				$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				122	10	112
g. Present value of cash flows expected to be collected is less than the amortized cost basis				4	1	5
h. Total 2nd Quarter				$ 126	$ 11	$ 117
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				24	1	23
k. Present value of cash flows expected to be collected is less than the amortized cost basis				-	-	-
l. Total 3rd Quarter				$ 24	$ 1	$ 23
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				2	-	2
o. Present value of cash flows expected to be collected is less than the amortized cost basis				2	-	3
p. Total 4th Quarter				$ 4	$ -	$ 5
q. Annual Aggregate Total		$ -			$ 23	

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
007036PC4	$ -	$ -	$ -	$ -	$ -	03/31/2020
00900HAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900KAA4	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900MAE2	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900MAF9	$ -	$ -	-	$ -	$ -	03/31/2020
05363WAA7	$ -	$ -	-	$ -	$ -	03/31/2020
126673DR0	$ 4	$ 3	1	$ 3	$ 8	03/31/2020
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2020
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2020
466247YH0	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2020
59020UH32	$ 1	$ -	1	$ 1	$ 1	03/31/2020
61754PAA2	$ 4	$ 3	1	$ 3	$ 4	03/31/2020
759950GV4	$ 4	$ 4	-	$ 4	$ 4	03/31/2020
00900DAE2	$ -	$ -	-	$ -	$ -	06/30/2020
00900KAC1	$ -	$ -	-	$ -	$ -	06/30/2020
00900MAC7	$ -	$ -	-	$ -	$ -	06/30/2020
45256HAD0	$ -	$ -	-	$ -	$ -	06/30/2020
45256HAE8	$ -	$ -	-	$ -	$ -	06/30/2020
64129VAB9	$ 4	$ 3	1	$ 3	$ 5	06/30/2020
64131RAE9	$ -	$ -	-	$ -	$ -	06/30/2020
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2020
86176YAH5	$ -	$ -	-	$ -	$ -	06/30/2020
45256HAE8	$ -	$ -	-	$ -	$ -	09/30/2020
86176YAH5	$ -	$ -	-	$ -	$ -	09/30/2020
36319FAC1	$ -	$ -	-	$ -	$ -	12/31/2020
55953AAE8	$ 2	$ 2	-	$ 2	$ 3	12/31/2020
Total			$ 4			

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

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

(in millions)

		March 31, 2021	December 31, 2020
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ -	$ (1)
	2. 12 months or longer	$ (1)	$ (1)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 58	$ 118
	2. 12 months or longer	$ 107	$ 101

5. The following table summarizes the gross unrealized losses by unrealized loss position and credit quality as of March 31, 2021.

(in millions)

	Investment Grade	Below Investment Grade	Total
LBASS with unrealized loss position less than 20% of amortized cost [1][2]	$ (1)	$ -	$ (1)

[1] Substantially all below investment grade LBASS have been in an unrealized loss position for less than twelve months.
[2] Related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired.

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

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

As of March 31, 2021, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of March 31, 2021, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

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

(in millions)	Fair Value	
	March 31, 2021	December 31, 2020
Securities lending		
(a) Open	$ 1,074	$ 898
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 1,074	$ 898
(g) Securities received	-	-
(h) Total collateral received	$ 1,074	$ 898

b.

(in millions)	March 31, 2021	December 31, 2020
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,083	$ 907

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

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

(in millions)	March 31, 2021		December 31, 2020	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 647	$ 647	$ 675	$ 674
(b) 30 days or less	434	434	-	-
(c) 31 to 60 days	2	2	-	-
(d) 61 to 90 days	-	-	-	-
(e) 91 to 120 days	-	-	233	233
(f) 121 to 180 days	-	-	-	-
(g) 181 to 365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 1,083	$ 1,083	$ 908	$ 907
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 1,083	$ 1,083	$ 908	$ 907

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not applicable.

G. Reverse Repurchase 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.

L. Restricted Assets

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

($ in millions)	Gross (Admitted and Nonadmitted) Restricted March 31, 2021						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2020	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,074	-	-	-	1,074	898	176
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	187	-	-	-	187	167	20
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	19	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	61	-	-	-	61	67	(6)
n. Other restricted assets	1	-	-	-	1	3	(2)
o. Total restricted assets	$ 1,342	$ -	$ -	$ -	$ 1,342	$ 1,154	$ 188

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

NOTES TO FINANCIAL STATEMENTS

(continued)

	March 31, 2021			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,074	1.9	2.0
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	187	0.4	0.4
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	61	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,342	2.4 %	2.5 %

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

	Gross (Admitted and Nonadmitted) Restricted						
	December 31, 2020						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2019	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	898	-	-	-	898	1,275	(377)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	167	-	-	-	167	159	8
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	23	(4)
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	67	-	-	-	67	48	19
n. Other restricted assets	3	-	-	-	3	1	2
o. Total restricted assets	$ 1,154	$ -	$ -	$ -	$ 1,154	$ 1,506	$ (352)

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

(continued)

	December 31, 2020			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	898	1.6	1.7
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	167	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	0.1	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	67	0.1	0.1
n. Other restricted assets	-	3	-	-
o. Total restricted assets	$ -	$ 1,154	2.1 %	2.1 %

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

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

	March 31, 2021			
	1	2	3	4
Collateral Assets	**Book/Adjusted Carrying Value ("BACV")**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,070	$ 1,070	1.9 %	2.0 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	4	4	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,074	$ 1,074	1.9 %	2.0 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

	December 31, 2020			
	1	2	3	4
Collateral Assets	**BACV**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 827	$ 827	1.5 %	1.6 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	71	71	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 898	$ 898	1.6 %	1.7 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

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

($ in millions)

	1	2
	Amount	**% of Liability to Total Liabilities***
March 31, 2021		
u. Recognized obligations to return collateral assets (General Account)	$ 1,074	3.0 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
December 31, 2020		
u. Recognized obligations to return collateral assets (General Account)	$ 898	2.7 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

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

NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments - Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives*

8. The Company did not have open option contracts with financing premiums due as of March 31, 2021 or December 31, 2020.

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees* – Not applicable.

9. Income Taxes

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

(in millions)	3/31/2021			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,032	$ 100	$ 1,132	$ 1,067	$ 100	$ 1,167	$ (35)	$ -	$ (35)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,032	$ 100	$ 1,132	$ 1,067	$ 100	$ 1,167	$ (35)	$ -	$ (35)
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,032	$ 100	$ 1,132	$ 1,067	$ 100	$ 1,167	$ (35)	$ -	$ (35)
(f) DTLs	440	55	495	389	54	443	51	1	52
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 592	$ 45	$ 637	$ 678	$ 46	$ 724	$ (86)	$ (1)	$ (87)

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

(in millions)	(1) 3/31/2021	(2) 3/31/2020	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 329	$ 274	$ 55
(b) Foreign	-	-	-
(c) Subtotal	$ 329	$ 274	$ 55
(d) Federal income tax on net capital gains (losses)	52	239	(187)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 381	$ 513	$ (132)

NOTES TO FINANCIAL STATEMENTS

(in millions)	(1) 3/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 177	$ 178	$ (1)
(2) Unearned premium reserve	491	488	3
(3) Policyholder reserves	-	-	-
(4) Investments	2	2	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	1	1	-
(8) Compensation and benefits accrual	122	143	(21)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	192	197	(5)
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	47	58	(11)
(99) Subtotal	$ 1,032	$ 1,067	$ (35)
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,032	$ 1,067	$ (35)
(e) Capital			
(1) Investments	$ 81	$ 84	$ (3)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	14	11	3
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 100	$ 100	$ -
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 100	$ 100	$ -
(i) Admitted DTAs (2d + 2h)	$ 1,132	$ 1,167	$ (35)
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 34	$ 36	$ (2)
(2) Investments	59	76	(17)
(3) Fixed assets	84	87	(3)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Premium acquisition expense	6	6	-
(7) Salvage & subrogation discounting	5	5	-
(8) Compensation and benefits accrual	20	21	(1)
(9) Other (including items <5% of total ordinary tax liabilities)	4	3	1
(99) Subtotal	$ 212	$ 234	$ (22)
(b) Capital			
(1) Investments	$ 9	$ 9	$ -
(2) Real estate	-	-	-
(3) Unrealized gains	274	200	74
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 283	$ 209	$ 74
(c) DTLs (3a99 + 3b99)	$ 495	$ 443	$ 52
4. Net DTAs/DTLs (2i – 3c)	$ 637	$ 724	$ (87)

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

($ in millions)	2021	Effective Tax Rate	2020	Effective Tax Rate
Provision computed at statutory rate	$ 514	21.0 %	$ 582	21.0 %
Intercompany dividends	(90)	(3.7)	-	-
Other	(32)	(1.4)	(39)	(1.5)
Change in net deferred income taxes	(11)	(0.5)	(30)	(1.1)
Total statutory income taxes	$ 381	15.4 %	$ 513	18.4 %

F. 1. The Allstate Corporation's (the "Corporation") federal taxable income for 2021 is consolidated with the entities listed below:

1100 Compton LLC
ABC Agency Network of Texas, LLC
ABC Agency Network, Inc.
Adirondack AIF LLC
Agent Alliance Insurance Company
Agent Cubed, LLC
ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Financial Insurance Holdings Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Assignments, Ltd.
Allstate International Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
Health Network Group, LLC
HealthCare Solutions Team, LLC
HealthCompare Insurance Services, Inc.
iCracked Inc.
Imperial Fire & Casualty Insurance Company
Imperial General Agency of Texas, Inc
Imperial Insurance Managers, LLC
Imperial Marketing Corporation
InfoArmor, Inc.
Integon Casualty Insurance Company
Integon General Insurance Corporation
Integon Indemnity Corporation
Integon National Insurance Company
Integon Preferred Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
John Alden Financial Corp.
Kennett Capital, Inc.

NOTES TO FINANCIAL STATEMENTS

Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Northbrook Indemnity Company
Allstate Property and Casualty Insurance Company
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
Allstate Vehicle and Property Insurance Company
American Heritage Life Insurance Company
American Heritage Service Company
America's Health Care/Rx Plan Agency, Inc.
Answer Financial, Inc.
ASMI Auto Insurance Company
Assigned Risk Solutions, Ltd.
Castle Key Indemnity Company
Castle Key Insurance Company
CE Care Plan Corporation
Century-National Insurance Company
Clearside General Insurance Services, LLC
Collective Sourcing, LLC
Complete Product Care Corporation
Direct Adjusting Company
Direct Administration, Inc.
Direct Bay, LLC (FL)
Direct General Consumer Products, Inc.
Direct General Financial Services, Inc.
Direct General Insurance Agency, Inc.
Direct General Insurance Company
Direct General Insurance Company of Mississippi
Direct General Life Insurance Company
Direct General Premium Finance Company
Direct Insurance Company
Direct National Insurance Company
E.R.J. Insurance Group, Inc.
ECMI Auto Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
ESMI Auto Insurance Company
Esurance Holdings, Inc.
LeadCloud, LLC
MIC General Insurance Corporation
National Farmers Union P&C Company
National General Assurance Company
National General Holdings Corp.
National General Insurance Company
National General Insurance Marketing, Inc.
National General Insurance Online, Inc.
National General Lender Services, Inc.
National General Management Corp.
National General Motor Club, Inc.
National General Premier Insurance Company
National General Re, Ltd.
New Jersey Skylands Management, LLC
New South Insurance Company
Newport Management Corporation
NG Holdings LLC
NGLS Adjusting LLC
NGLS Insurance Services, Inc.
North Light Specialty Insurance Company
Northeast Agencies, Inc.
NSM Sales Corporation
Pablo Creek Services, Inc.
Personal Express Insurance Services, Inc.
PlumChoice Business Services, Inc.
PlumChoice, Inc.
Protection Plan Group, Inc.
Quotit Corporation
RAC Insurance Partners, LLC
Renuant LLC, DBA Transparent.ly
Right Choice Insurance Agency, Inc.
Seattle Specialty Insurance Services, Inc.
Signature Agency, Inc.
Signature Motor Club of California, Inc.
Signature Motor Club, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
SquareTrade Holding Company, Inc.
SquareTrade Insurance Services, Inc.
SquareTrade Protection Solutions, Inc.
SquareTrade, Inc.
SquareTradeGo, Inc.
ST Product Care Corporation
Standard Property & Casualty Insurance Company
Syndeste LLC
The Allstate Corporation
The Association Benefits Solution, LLC
Velapoint, LLC
VigilanteATI, Inc.
Western General Agency, Inc.

2. The Company joins the Corporation and its 144 domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return.

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

A.,
B. &
C. Transactions with AIH

The Company paid $3.57 billion of dividends in cash and bonds to its parent, AIH, on March 25, 2021. See Note 13, Part D for details.

Transactions with ALIC

The Company accrued a dividend receivable of $392 million to be paid in investments and cash in installments on or before June 30, 2021 from its wholly owned subsidiary, ALIC, during the first three months of 2021. The first installment consisting of investments with fair values of $40 million was paid on April 1, 2021.

Transactions with Allstate Short Term Pool, LLC

The Company invests in the Allstate Short term pool ("Short term pool"), which is offered by Allstate Short Term Pool, LLC, to certain wholly owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of March 31, 2021, the Company's reported investment in the Short term pool was $1.32 billion. See Ref # - 001 in table below.

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

($ in millions)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	3/31/2021 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 1,324

(2) Detail of material related party transactions involving services – Not applicable.

(3) Detail of material related party transactions involving exchange of assets and liabilities – Not applicable.

NOTES TO FINANCIAL STATEMENTS

(4) Detail of amounts owed to/from a related party

See Note 10, Part D.

There were no other transactions entered into by the Company with related parties in 2021 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

D. The Company reported the following as payable to affiliates:

(in millions)	March 31, 2021	December 31, 2020
Esurance Property and Casualty Insurance Company ("ESPC")	$ 87	$ 89
Corporation	32	115
Esurance Insurance Company ("ESIC")	32	35
Allstate Vehicle and Property Insurance Company	11	-
Arity, LLC	8	8
Allstate Texas Lloyd's	4	1
Allstate Fire and Casualty Insurance Company ("AFCIC")	4	-
Allstate Motor Club, Inc.	3	3
Ivantage Select Agency, Inc.	3	2
Allstate Indemnity Company ("AI")	3	-
Encompass Home and Auto Insurance Company	1	-
Total	$ 188	$ 253

M. All Subsidiaries, Controlled or Affiliated ("SCA") Investments

1. The following tables contain information about the Company's investments in foreign insurance and non-insurance SCA entities:

($ in millions)	March 31, 2021			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
Allstate Insurance Company of Canada ("AICC")	100.0 %	1,156	1,156	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 1,158	$ 1,156	$ 2
f. Aggregate Total (a+e)		$ 1,162	$ 1,156	$ 6

	December 31, 2020			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	981	981	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 983	$ 981	$ 2
f. Aggregate Total (a+e)		$ 987	$ 981	$ 6

[1] The Company owns less than 1.0% of the Corporation.

2. The following table contains the NAIC filing response information about the Company's investments in foreign insurance SCA entity:

(in millions)	March 31, 2021					
SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$			
b. SSAP No. 97 8b(ii) entities			$			
c. SSAP No. 97 8b(iii) entities						
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	06/09/2020	1,156	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 1,156			
f. Aggregate Total (a+e)			$ 1,156			

NOTES TO FINANCIAL STATEMENTS

	December 31, 2020					
SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$			
b. SSAP No. 97 8b(ii) entities			$			
c. SSAP No. 97 8b(iii) entities						
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	06/09/2020	981	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 981			
f. Aggregate Total (a+e)			$ 981			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M-Material

11. Debt

Not applicable.

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

A. Defined Benefit Plan

(4) The components of net periodic benefit cost for the first three months ended March 31,

(in millions)	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Service cost	$ -	$ -	$ -	$ 1	$ -	$ -
b. Interest cost	-	-	1	1	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(3)	(2)	-	-
f. Prior service cost or credit	-	-	(3)	(1)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (5)	$ (1)	$ -	$ -

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

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

(in millions)

Date of Payment	2021	2020
February 12	$ -	$ 501
March 25	2,819	1,358
April 20	-	818
July 22	-	55
October 19	-	200
December 18	-	400
Total	$ 2,819	$ 3,332

In addition, the Company paid ordinary dividends to AIH consisting of bonds with fair values of $748 million and related accrued interest of $4 million on March 25, 2021.

The Company paid ordinary dividends to AIH consisting of bonds with fair values of $200 million and $198 million, and related accrued interest of $2 million and $1 million, on February 12, 2020 and July 22, 2020, respectively.

The Company also paid extraordinary dividends of $703 million to AIH on December 18, 2020.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnership interests, including commitments to invest in SCA entities of $2.24 billion and $2.02 billion as of March 31, 2021 and December 31, 2020, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is managing various disputes in Florida that raise challenges to the Company's practices, processes, and procedures relating to claims for personal injury protection benefits under Florida auto policies. Medical providers continue to pursue litigation under various theories that challenge the amounts that the Company pays under the personal injury protection coverage, seeking additional benefit payments, as well as applicable interest, penalties and fees. There is a pending class action, *Revival Chiropractic v. Allstate Insurance Company, et al.* (M.D. Fla. filed January 2019; appeal pending, 11th Circuit Court of Appeals), where the court denied class certification and plaintiff's request to file a renewed motion for class certification. The Company is also defending litigation involving individual plaintiffs.

The Company is defending putative class actions in various courts that raise challenges to the Company's depreciation practices in homeowner property claims. In these lawsuits, plaintiffs generally allege that, when calculating actual cash value, the costs of "non-materials" such as labor, general contractor's overhead and profit, and sales tax should not be subject to depreciation. The Company is currently defending the following lawsuits on this issue: *Perry v. Allstate Indemnity Company, et al.* (N.D. Ohio filed May 2016); *Lado v. Allstate Vehicle and Property Insurance Company* (S.D. Ohio filed March 2020); *Maniaci v. Allstate Insurance Company* (N.D. Ohio filed March 2020); *Ferguson-Luke et al. v. Allstate Property and Casualty Insurance Company* (N.D. Ohio filed April 2020); *Huey v. Allstate*

NOTES TO FINANCIAL STATEMENTS

Vehicle and Property Insurance Company (N.D. Miss. filed October 2019)*; Floyd, et al. v. Allstate Indemnity Company et al.* (D.S.C. filed January 2020); *Clark v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Independence Co., Ark. filed February 2016); *Thaxton v. Allstate Indemnity Company* (Madison Co., Ill. filed July 2020); *Hester v. Allstate Vehicle and Property Insurance Company* (St. Clair Co., Ill. filed June 2020). No classes have been certified in any of the other matters.

The Company is defending putative class actions pending in multiple states alleging that the Company underpays total loss vehicle physical damage claims on auto policies. The allegedly systematic underpayments result from one or more of the following theories: (a) the third party valuation tool used by the Company as part of a comprehensive adjustment process is allegedly flawed, biased, or contrary to applicable law; (b) the Company allegedly does not pay sales tax, title fees, registration fees, and/or other specified fees that are allegedly mandatory under policy language or state legal authority; or (c) after paying for the value of the loss vehicle, then the Company allegedly is not entitled to retain the residual salvage value, and the Company allegedly must pay salvage value to the owner (or if the loss vehicle is retained by the owner, then the Company allegedly may not apply any offset for the salvage value).

The following cases are currently pending against the Company: *Olberg v. Allstate Insurance Company, Allstate Fire and Casualty Insurance Company, and CCC Information Services, Inc.* (W.D. Wash., filed April 2018); *Bloomgarden v. Allstate Fire and Casualty Insurance Company* (S.D. Fla., filed July 2018, dismissed August 2019, refiled on September 2019, remanded to 17th Judicial Circuit, Broward County October 2020); *Erby v. Allstate Fire and Casualty Insurance Company* (E.D. Pa., filed October 2018); *Kronenberg v. Allstate Insurance Company and Allstate Fire and Casualty Insurance Company* (E.D. N.Y., filed December 2018); *Ryan v. Allstate Fire and Casualty Insurance Company* (7th Judicial Circuit, Volusia County, Fla.; filed May 2019, dismissed and refiled October 2019); *Durgin v. Allstate Property and Casualty Insurance Company* (W.D. LA, filed June 7, 2019); *Anderson v. Allstate Insurance Company* (20th Judicial Circuit, Collier County, Fla.; filed August 2019); *Cody v. Allstate Fire and Casualty Insurance Company and Allstate County Mutual Insurance Company* (N.D. Tex., filed August 2019); *Saad v. National General Insurance Company* (Superior Ct., Los Angeles County, Cal.; filed May 2020); *Williams v. Esurance Property and Casualty Insurance Company* (C.D. Cal,; filed September 2020); *Cotton v. Allstate Fire and Casualty Insurance Company* (Cir. Ct. of Cook County, Chancery Div., Ill.; filed October 2020); *Romaniak v. Esurance Property and Casualty Insurance Company* (N.D. Ohio, filed December 2020); *Keita v. Esurance Property and Casualty Insurance Company* (17th Judicial Circuit, Broward County, Fla.; filed March 2021).

None of the courts in any of the pending matters has ruled on class certification.

Other proceedings

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

Biefeldt / IBEW Consolidated Action. Two separately filed stockholder derivative actions have been consolidated into a single proceeding that is pending in the Circuit Court for Cook County, Illinois, Chancery Division. The original complaint in the first-filed of those actions, *Biefeldt v. Wilson, et al.*, was filed on August 3, 2017, in that court by a plaintiff alleging that she is a stockholder of the Corporation. On June 29, 2018, the court granted defendants' motion to dismiss that complaint for failure to make a pre-suit demand on the Allstate board but granted plaintiff permission to file an amended complaint. The original complaint in *IBEW Local No. 98 Pension Fund v. Wilson, et al.*, was filed on April 12, 2018, in the same court by another plaintiff alleging to be a stockholder of the Corporation. After the court issued its dismissal decision in the *Biefeldt* action, plaintiffs agreed to consolidate the two actions and filed a consolidated amended complaint naming as defendants the Corporation's chairman, president and chief executive officer, its former president, and certain present or former members of the board of directors. In that complaint, plaintiffs allege that the directors and officer defendants breached their fiduciary duties to the Corporation in connection with allegedly material misstatements or omissions concerning the Corporation's automobile insurance claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. The factual allegations are substantially similar to those at issue in *In re The Allstate Corp. Securities Litigation.* Plaintiffs further allege that a senior officer and several outside directors engaged in stock option exercises allegedly while in possession of material nonpublic information. Plaintiffs seek, on behalf of the Corporation, an unspecified amount of damages and various forms of equitable relief. Defendants moved to dismiss the consolidated complaint on September 24, 2018 for failure to make a demand on the Allstate board. On May 14, 2019, the court granted defendants' motion to dismiss the complaint, but allowed plaintiffs leave to file a second consolidated amended complaint which they filed on September 17, 2019. Defendants moved to dismiss the complaint on November 1, 2019 for failure to make a demand on the Allstate board. The court subsequently requested supplemental briefing on the motion which concluded on February 1, 2021. On February 24, 2021, the court dismissed the second amended consolidated complaint with prejudice. Plaintiffs filed a notice of appeal on March 26, 2021.

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

Mims v. Wilson, et al., is an additional stockholder derivative action filed on February 12, 2020 in the United States District Court for the Northern District of Illinois. Plaintiff alleges that she previously made a demand on the Allstate board of directors and seeks, on behalf of the Corporation, an unspecified amount of damages and various forms of equitable relief. The complaint names as defendants the Corporation's chairman, president and chief executive officer, its former president, its former vice chairman, and certain present or former members of the board of directors. The complaint alleges breaches of fiduciary duty and unjust enrichment based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation*. On February 20, 2020, the Allstate board of directors appointed a special committee to investigate the allegations in plaintiff's demand. The Corporation moved to dismiss the complaint on August 24, 2020 and on December 8, 2020, the court granted defendants' motion, and dismissed the complaint with prejudice. On January 5, 2021, plaintiff filed a motion to alter the judgment and requested leave to file an amended complaint and defendants opposed the motion. On February 10, 2021, the court denied plaintiff's motion to alter the judgment. No appeal was filed.

In *re The Allstate Corp. Securities Litigation* is a certified class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Corporation and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased The Allstate Corporation common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Corporation and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. Plaintiffs further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Corporation, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification. The court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative and on September 12, 2018, the amended complaint was filed. On March 26, 2019, the court granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. On April 9, 2019, defendants filed with the U.S. Court of Appeals for the Seventh Circuit a petition for permission to appeal this ruling and the Seventh Circuit granted that petition on April 25, 2019. On July 16, 2020, the Seventh Circuit vacated the class certification order and remanded the matter for further consideration by the district court. Discovery in this matter concluded on October 5, 2020. On December 21, 2020, the district court again

NOTES TO FINANCIAL STATEMENTS

granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. On January 4, 2021, defendants filed with the Seventh Circuit a petition for permission to appeal this ruling. The petition was denied on January 28, 2021. The parties concluded briefing *Daubert* motions on April 22, 2021.

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
a. Swaps	$ 1,294	$ 1,015	$ 407	$ 1,028
b. Futures	197	155	28	66
c. Options	22	19	-	-
d. Total	$ 1,513	$ 1,189	$ 435	$ 1,094

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments were as follows:

(in millions)	March 31, 2021	December 31, 2020
Commitments to invest in limited partnership interests (1)	$ 2,243	$ 2,015
Private placement commitments	$ 57	$ 35
Other loan commitments	$ 18	$ 17

(1) Beginning December 31, 2020, commitments to invest in real estate are included within commitments to invest in limited partnerships interests.

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of March 31, 2021 and December 31, 2020, bonds, including LBASS and common stocks with fair values of $1.04 billion and $872 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

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

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

C. Wash Sales

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

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the first quarter of 2021 and 2020 and reacquired within 30 days of the sale date were as follows:

($ in millions)	2021				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	-	$ -	$ -	$ -
Bonds	4	1	4	4	-
Unaffiliated common stocks		5	$ -	$ -	$ -

($ in millions)	2020				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 1	$ -	$ -
Bonds	4	-	-	-	-
Unaffiliated common stocks		154	$ 4	$ 2	$ (1)

20. Fair Value Measurements

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

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy:

(1) Specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

(2) Quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	March 31, 2021				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 856	$ 32	$ -	$ 888
Bank loans	-	-	632	-	632
SVO-identified investments	116	-	-	-	116
Hybrid securities	-	12	-	-	12
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	116	868	667	-	1,651
Perpetual preferred stocks					
Industrial and miscellaneous	-	103	2	17	122
Redeemable preferred stocks					
Industrial and miscellaneous	-	18	-	-	18
Unaffiliated common stocks					
Industrial and miscellaneous	667	7	33	216	923
Mutual funds	232	127	-	-	359
Total unaffiliated common stocks	899	134	33	216	1,282
Cash equivalents					
Money market mutual funds	651	-	-	-	651
Derivative assets					
Foreign currency contracts	-	17	-	-	17
Total assets at fair value	$ 1,666	$ 1,140	$ 702	$ 233	$ 3,741
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (12)	$ -	$ -	$ (12)
Credit contracts	-	(9)	-	-	(9)
Total derivative liabilities	-	(21)	-	-	(21)
Total liabilities at fair value	$ -	$ (21)	$ -	$ -	$ (21)

	December 31, 2020				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 171	$ 21	$ -	$ 192
Bank loans	-	-	420	-	420
SVO-identified investments	231	-	-	-	231
Hybrid securities	-	5	-	-	5
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	231	176	444	-	851
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	17	-	-	17
Unaffiliated common stocks					
Industrial and miscellaneous	709	-	49	190	948
Mutual funds	402	140	-	-	542
Total unaffiliated common stocks	1,111	140	49	190	1,490
Cash equivalents					
Money market mutual funds	677	-	-	-	677
Derivative assets					
Foreign currency contracts	-	10	-	-	10
Total assets at fair value	$ 2,019	$ 343	$ 493	$ 190	$ 3,045
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (17)	$ -	$ -	$ (17)
Credit contracts	-	(18)	-	-	(18)
Total derivative liabilities	-	(35)	-	-	(35)
Total liabilities at fair value	$ -	$ (35)	$ -	$ -	$ (35)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

Description	Beginning balance as of 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 420	$ 110	$ (50)	$ (3)	$ 3
Industrial and miscellaneous	21	2	(7)	-	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	1	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	49	-	(21)	-	5
Total assets	$ 493	$ 113	$ (78)	$ (3)	$ 10

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2021
Bonds					
Bank loans	$ 307	$ -	$ (83)	$ (72)	$ 632
Industrial and miscellaneous	28	-	(13)	-	32
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	2
Unaffiliated common stocks					
Industrial and miscellaneous	5	-	(5)	-	33
Total assets	$ 340	$ -	$ (101)	$ (72)	$ 702

(in millions)

Description	Beginning balance as of 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 279	$ 459	$ (12)	$ -	$ (94)
Industrial and miscellaneous	5	-	(4)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
U.S. special revenue and special assessment obligations	-	12	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	183	-	-	-	(9)
Total assets	$ 470	$ 471	$ (19)	$ -	$ (103)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2020
Bonds					
Bank loans	$ 131	$ -	$ (60)	$ (29)	$ 674
Industrial and miscellaneous	21	-	(19)	-	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	(1)	11
Hybrid securities	9	-	(9)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	1	-	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	(1)	-	174
Total assets	$ 163	$ -	$ (89)	$ (30)	$ 863

Transfers into Level 3 during the first three months of 2021 and 2020 included securities measured at lower of cost or market and reported at fair value in 2021 and 2020, and at cost in 2020 and 2019, respectively.

Transfers out of Level 3 during the first three months of 2021 and 2020 included securities measured at lower of cost or market and reported at cost in 2021 and 2020, and fair value in 2020 and 2019, respectively. Transfers out of Level 3 during the first three months of 2021 were also the result of assets utilizing NAV as a practical expedient to determine fair value.

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

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

NOTES TO FINANCIAL STATEMENTS

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

Level 2 measurements

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

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

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

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

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

Level 3 measurements

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

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

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

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

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

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

Financial assets

(in millions)	March 31, 2021						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 30,032	$ 29,030	$ 1,104	$ 27,533	$ 1,395	$ -	$ -
LBASS	$ 952	$ 929	$ -	$ 916	$ 36	$ -	$ -
Preferred stocks	$ 149	$ 149	$ -	$ 130	$ 2	$ 17	$ -
Unaffiliated common stocks	$ 1,282	$ 1,282	$ 899	$ 134	$ 33	$ 216	$ -
Mortgage loans on real estate	$ 576	$ 551	$ -	$ -	$ 576	$ -	$ -
Cash equivalents	$ 2,408	$ 2,408	$ 1,287	$ 1,121	$ -	$ -	$ -
Short-term investments	$ 46	$ 46	$ -	$ 45	$ 1	$ -	$ -
Derivatives	$ 40	$ 36	$ 1	$ 39	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 655	$ 654	$ -	$ -	$ 655	$ -	$ -
Unaffiliated surplus notes	$ 9	$ 9	$ -	$ 9	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 59	$ 61	$ -	$ -	$ 59	$ -	$ -
Securities lending reinvested collateral	$ 3	$ 3	$ -	$ 3	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 33,027	$ 31,037	$ 1,524	$ 30,560	$ 943	$ -	$ -
LBASS	$ 903	$ 882	$ -	$ 843	$ 60	$ -	$ -
Preferred stocks	$ 143	$ 73	$ -	$ 124	$ 3	$ 16	$ -
Unaffiliated common stocks	$ 1,490	$ 1,490	$ 1,111	$ 140	$ 49	$ 190	$ -
Mortgage loans on real estate	$ 602	$ 575	$ -	$ -	$ 602	$ -	$ -
Cash equivalents	$ 1,635	$ 1,635	$ 1,473	$ 162	$ -	$ -	$ -
Short-term investments	$ 160	$ 160	$ 89	$ 71	$ -	$ -	$ -
Derivatives	$ 30	$ 27	$ 1	$ 29	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 602	$ 601	$ -	$ -	$ 602	$ -	$ -
Unaffiliated surplus notes	$ 10	$ 9	$ -	$ 10	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 60	$ 61	$ -	$ -	$ 60	$ -	$ -
Securities lending reinvested collateral	$ 71	$ 71	$ -	$ 71	$ -	$ -	$ -

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

The fair value of preferred stocks in Levels 2 is based on valuation methods described in Part A4 of this note. The fair value of preferred stocks in Level 3 is based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Certain preferred stocks, which do not have readily determinable fair values, and are investments in investment companies are measured utilizing NAV as a practical expedient.

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

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

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

The fair value of short-term investments in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of short-term investments in Level 2 and Level 3 are based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

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

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

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

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

Financial liabilities

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

(in millions)	March 31, 2021						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,074	$ 1,074	$ -	$ 1,074	$ -	$ -	$ -
Derivatives	$ 22	$ 21	$ -	$ 21	$ -	$ -	$ -

	December 31, 2020						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 898	$ 898	$ -	$ 898	$ -	$ -	$ -
Derivatives	$ 35	$ 35	$ -	$ 35	$ -	$ -	$ -

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

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

NOTES TO FINANCIAL STATEMENTS

D. The Company was able to estimate the fair value of all its financial instruments in 2021 and 2020.

E. Investments in certain common stock measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company had $504 thousand of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

C. Other Disclosures

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

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

The magnitude and duration of the global pandemic and the impact of actions taken by governmental authorities, businesses and consumers, including the availability, utilization rate and effectiveness of vaccines, to mitigate health risks create significant uncertainty. The Company continues to closely monitor and proactively adapt to developments and changing conditions. Currently, it is not possible to reliably estimate the length and severity of the pandemic or its impact to the Company's operations, but the effects could be material and may continue, emerge, evolve or accelerate in 2021.

Plan of Division and Merger

In accordance and in full compliance with the Illinois Domestic Stock Company Law, 215 ILCS 5/35B-1, the Company filed a Plan of Division dated January 29, 2021 with the Illinois Director of Insurance pursuant to which the Company proposed to divide into a newly formed company, a portion of its business comprised of certain direct written and inactive Michigan automobile insurance policies that had claim reserves associated with outstanding personal injury claims as of the division date. The Plan of Division was approved on March 19, 2021 and effective April 1, 2021. The transaction is described in more detail in Note 22. Seven affiliated Illinois domestic insurance companies filed similar plans and were also divided effective April 1, 2021.

Southern California Edison Settlement

On January 22, 2021, Southern California Edition reached a $2.20 billion settlement agreement with insurance companies, resolving subrogation claims arising from the Woolsey Wildfire. The Company was party to the agreement and recognized a net underwriting gain of $115 million, net of expenses, related to the subrogation settlement in the first quarter of 2021, which was reflected as follows in the Statement of Income:

(in millions)	Underwriting Gain/(Loss)
Losses incurred	$ 125
Loss adjustment expense incurred	(10)
Net underwriting gain	$ 115

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC ("AIMCO II"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities,* the assets of AIMCO II, which consisted of limited partnership investments with a book/adjusted carrying value of $1.95 billion, cash equivalents of $52 million and cash of $282 thousand as of March 31, 2021, will continue to be directly reported in the Company's financial statements.

Acquisition of National General Holdings Corp.

On January 4, 2021, the Corporation completed the acquisition of National General Holdings Corp., expanding its independent agent channel business. In conjunction with the acquisition, the Company entered into a quota share reinsurance agreement with Integon National Insurance Company ("INIC"), a new affiliate, whereby the Company assumes 100% of the net underwriting liabilities of INIC, effective January 4, 2021. INIC transferred $930 million in assets equal to the policy liabilities to the Company in connection with the quota share agreement.

22. Events Subsequent

On April 5, 2021, the Company declared an ordinary dividend of $818 million to AIH, which was paid in cash on April 20, 2021.

Effective April 1, 2021, the Company entered into Partial Commutation and Partial Termination Amendments to the Quota Share Reinsurance Agreements ("Amendments") with Allstate Property and Casualty Insurance Company ("APC"), AFCIC, AI, Encompass Indemnity Company ("EI"), Encompass Property and Casualty Insurance Company ("EPC"), ESIC and ESPC (collectively "Commutation Affiliates"). Under the terms of the Amendments, approximately $195 million of liabilities related to certain inactive Michigan automobile insurance policies directly written by the Commutation Affiliates that had claim reserves associated with outstanding personal injury claims were commuted from the Quota Share Reinsurance Agreements as follows:

(in millions)	
APC	$ 101
AFCIC	$ 28
AI	$ 4
EI	$ 13
EPC	$ 2
ESIC	$ 3
ESPC	$ 44

Effective April 1, 2021, immediately after the execution of the Amendments, the Company divided as described in Note 21, Part C. The division of the Company resulted in an estimated $304 million of assets and $193 million of liabilities moving to the newly formed company. The difference between the assets and liabilities transferred represents the capital transferred to the newly formed company, which was split between contributed surplus and unassigned funds in accordance with the Plan of Division. Immediately following the division, pursuant to a Merger Agreement and Plan of Merger, the newly formed company merged into the surviving company in the merger, a newly formed Illinois insurance company, ASMI Auto Insurance Company, which is a wholly owned subsidiary of AIH.

An evaluation of subsequent events was made through May 11, 2021 for the Quarterly Statement issued on May 13, 2021. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed with the return of unearned premium reserve was as follows:

(in millions)	March 31, 2021					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 10,090	$ -	$ -	$ -	$ 10,090	$ -
b. All other	31	11	-	-	31	11
c. Total	$ 10,121	$ 11	$ -	$ -	$ 10,121	$ 11

d. Direct unearned premium reserve $ 2.03 billion

	December 31, 2020					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 9,172	$ -	$ -	$ -	$ 9,172	$ -
b. All other	32	11	-	-	32	11
c. Total	$ 9,204	$ 11	$ -	$ -	$ 9,204	$ 11

d. Direct unearned premium reserve $ 2.12 billion

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the three months ended March 31, 2021 and 2020 subject to retrospective rating features was $1.43 billion and $1.24 billion, respectively. These amounts represented 15.0% and 15.6% of total net premiums written in the firth three months ended March 31, 2021 and 2020, respectively.

F. Risk Sharing Provisions of the ACA – Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

(in millions)	March 31, 2021	December 31, 2020
Balance as of January 1	$ 17,869	$ 18,055
Incurred related to:		
Current year	5,550	20,626
Prior years	(228)	(333)
Total incurred	5,322	20,293
Paid related to:		
Current year	2,250	13,206
Prior years	2,248	7,273
Total paid	4,498	20,479
Balance	$ 18,693	$ 17,869

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $520 million and $2.72 billion for the three months ended March 31, 2021 and year ended December 31, 2020, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(228) million and $(333) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2021 and year ended December 31, 2020, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $1.03 billion and $834 million was included as a reduction of loss reserves as of March 31, 2021 and December 31, 2020, respectively.

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

The table below summarizes the Company's reserve and claim activity for asbestos claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

36. Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
On January 4, 2021, Allstate Insurance Holdings, LLC, a wholly-owned subsidiary of the Allstate Corporation, acquired National General Holdings Corporation (National General), resulting in the acquisition of all National General's subsidiaries. National General will be reported as a separate page in Schedule Y, Part 1. In addition, ASMI Auto Insurance Company, ECMI Auto Insurance Company and ESMI Auto Insurance Company as wholly-owned subsidiaries of Allstate Insurance Holdings, LLC , were incorporated on November 9, 2020 and authorized to transact business on January 28, 2021.

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$60,705,679 PLEDGED AS COLLATERAL; $187,376,951 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $18,879,758 ON DEPOSIT WITH STATE AND $1,066,150 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,579,277,261

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 6,314,652,888	$ 5,959,459,288
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 504,933,516	$ 491,903,324
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,819,586,404	$ 6,451,362,612
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 1,083,178,763

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,083,184,397

16.3 Total payable for securities lending reported on the liability page. $ 1,073,500,679

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A
J.P. MORGAN INVESTMENT MANAGEMENT INC.	U
WELLINGTON MANAGEMENT COMPANY LLP	U
GOLDENTREE SELECT PARTNERS, LP	U
SILVER POINT CAPITAL FUND, LP	U
DAVIDSON KEMPER DIST OPP FUND, LP	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107038	J.P. MORGAN INVESTMENT MANAGEMENT INC.	549300W78QHV4XMM6K69	SEC	DS
106595	WELLINGTON MANAGEMENT COMPANY LLP	5493002CYKEKC8C01T66	SEC	DS
112753	GOLDENTREE SELECT PARTNERS, LP	549300YED7EEDEWFJQ52	SEC	DS
157738	SILVER POINT CAPITAL FUND, LP	5493007VLP5VQE1KLU33	SEC	DS
106477	DAVIDSON KEMPER DIST OPP FUND, LP	549300E9FFP584S20Y95	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	18,896,179	19,712,679	10,222,902	9,727,271	40,836,267	26,181,930
2. Alaska AK	L	7,849,386	8,567,284	3,646,634	5,262,726	15,742,664	14,426,008
3. Arizona AZ	L	9,943,402	9,905,674	5,412,412	4,273,076	18,578,905	26,090,072
4. Arkansas AR	L	7,783,861	8,620,201	2,403,300	3,362,969	9,876,606	10,945,936
5. California CA	L	174,065,039	167,035,307	122,440,498	120,953,344	317,614,131	589,359,925
6. Colorado CO	L	17,290,801	17,206,266	6,527,855	9,275,232	31,262,812	29,028,046
7. Connecticut CT	L	26,406,772	28,137,345	14,472,036	15,130,954	58,514,157	56,132,524
8. Delaware DE	L	3,041,911	12,463,588	2,780,220	2,090,020	109,378,209	67,443,504
9. District of Columbia DC	L	3,209,518	3,196,394	1,586,118	1,734,904	3,488,429	3,693,584
10. Florida FL	L	107,872,380	110,145,005	54,722,951	57,119,618	253,281,765	246,081,076
11. Georgia GA	L	46,982,318	49,568,299	22,589,134	28,567,156	73,340,443	75,574,202
12. Hawaii HI	L	27,552,348	25,974,500	13,511,706	17,682,634	40,188,849	37,759,578
13. Idaho ID	L	2,930,603	3,025,599	1,344,029	1,414,589	4,526,031	4,547,508
14. Illinois IL	L	48,689,695	66,066,476	32,794,348	29,368,994	366,445,935	400,486,449
15. Indiana IN	L	11,320,720	12,300,966	4,984,871	5,340,867	23,221,005	24,939,255
16. Iowa IA	L	1,425,444	1,546,968	461,610	478,412	1,961,603	1,781,620
17. Kansas KS	L	3,564,258	3,847,571	1,261,796	1,488,201	3,966,896	4,207,071
18. Kentucky KY	L	13,276,048	14,585,948	5,850,875	7,143,736	19,660,619	23,115,535
19. Louisiana LA	L	57,793,397	59,609,285	50,924,092	26,274,577	127,147,896	87,502,325
20. Maine ME	L	2,552,162	2,728,050	837,219	970,966	2,722,841	2,787,487
21. Maryland MD	L	54,650,277	58,004,863	22,681,178	30,326,777	119,215,810	141,086,712
22. Massachusetts MA	L	25,280,423	23,505,983	13,257,408	14,916,147	41,225,247	39,324,605
23. Michigan MI	L	15,100,644	23,836,195	20,091,502	23,848,661	2,712,690,367	2,652,750,210
24. Minnesota MN	L	6,122,991	8,592,287	2,257,325	3,864,569	30,416,592	28,820,002
25. Mississippi MS	L	12,052,090	12,973,847	6,302,838	6,888,306	32,988,349	31,797,317
26. Missouri MO	L	5,108,384	5,326,219	3,238,869	3,554,891	13,812,182	11,327,834
27. Montana MT	L	1,297,156	1,383,767	546,059	508,599	4,852,484	4,376,667
28. Nebraska NE	L	1,993,663	2,139,763	1,016,789	941,972	1,943,405	2,771,000
29. Nevada NV	L	13,425,450	24,402,400	11,740,177	7,624,876	65,058,541	70,032,028
30. New Hampshire NH	L	3,411,959	3,609,213	2,112,991	1,689,395	9,356,901	9,275,208
31. New Jersey NJ	N			7,221,339	7,380,995	572,844,960	602,888,074
32. New Mexico NM	L	6,625,614	7,541,255	3,083,779	2,922,301	23,192,305	25,931,786
33. New York NY	L	215,230,138	231,292,661	105,029,647	139,775,053	814,414,766	837,892,233
34. North Carolina NC	L	28,431,667	30,125,100	11,723,336	15,217,453	31,938,937	34,742,265
35. North Dakota ND	L	3,024,171	3,176,073	1,315,211	1,560,108	3,844,752	3,884,357
36. Ohio OH	L	26,329,969	28,927,358	10,196,037	14,188,299	83,417,827	86,969,135
37. Oklahoma OK	L	8,037,253	9,048,928	2,436,955	3,596,063	10,422,074	11,305,132
38. Oregon OR	L	12,187,173	13,647,898	6,263,984	6,381,809	25,385,288	26,230,781
39. Pennsylvania PA	L	46,144,311	51,754,012	27,863,560	32,090,857	267,732,076	246,025,925
40. Rhode Island RI	L	6,938,947	7,115,192	3,479,466	4,222,304	12,799,765	15,727,936
41. South Carolina SC	L	34,410,753	36,030,816	15,103,231	16,441,387	63,538,301	62,722,239
42. South Dakota SD	L	2,277,132	2,066,105	1,187,603	1,178,656	3,931,813	3,504,433
43. Tennessee TN	L	21,332,054	21,276,901	9,119,668	10,437,119	35,363,773	31,544,687
44. Texas TX	L	18,585,659	19,314,328	9,013,618	16,310,267	52,118,964	50,881,282
45. Utah UT	L	8,791,851	10,893,871	4,399,055	5,022,733	17,282,705	13,730,445
46. Vermont VT	L	1,379,117	1,585,390	538,671	1,108,538	1,638,144	1,929,661
47. Virginia VA	L	47,491,376	50,749,892	18,361,869	25,387,098	58,880,490	68,743,464
48. Washington WA	L	32,161,081	37,239,022	23,841,316	21,872,974	93,439,911	88,698,392
49. West Virginia WV	L	6,572,921	7,297,403	2,264,078	2,184,162	8,497,326	9,090,884
50. Wisconsin WI	L	4,174,276	3,280,534	2,992,539	5,010,337	33,107,473	33,607,739
51. Wyoming WY	L	946,021	1,041,237	867,551	649,425	779,573	924,119
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					2,048	1,686
58. Aggregate Other Alien OT	XXX					326,765	320,259
59. Totals	XXX	1,261,960,763	1,361,421,917	708,322,254	774,762,375	6,768,215,979	6,980,942,136
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					326,765	320,259
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					326,765	320,259

(a) Active Status Counts:

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

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

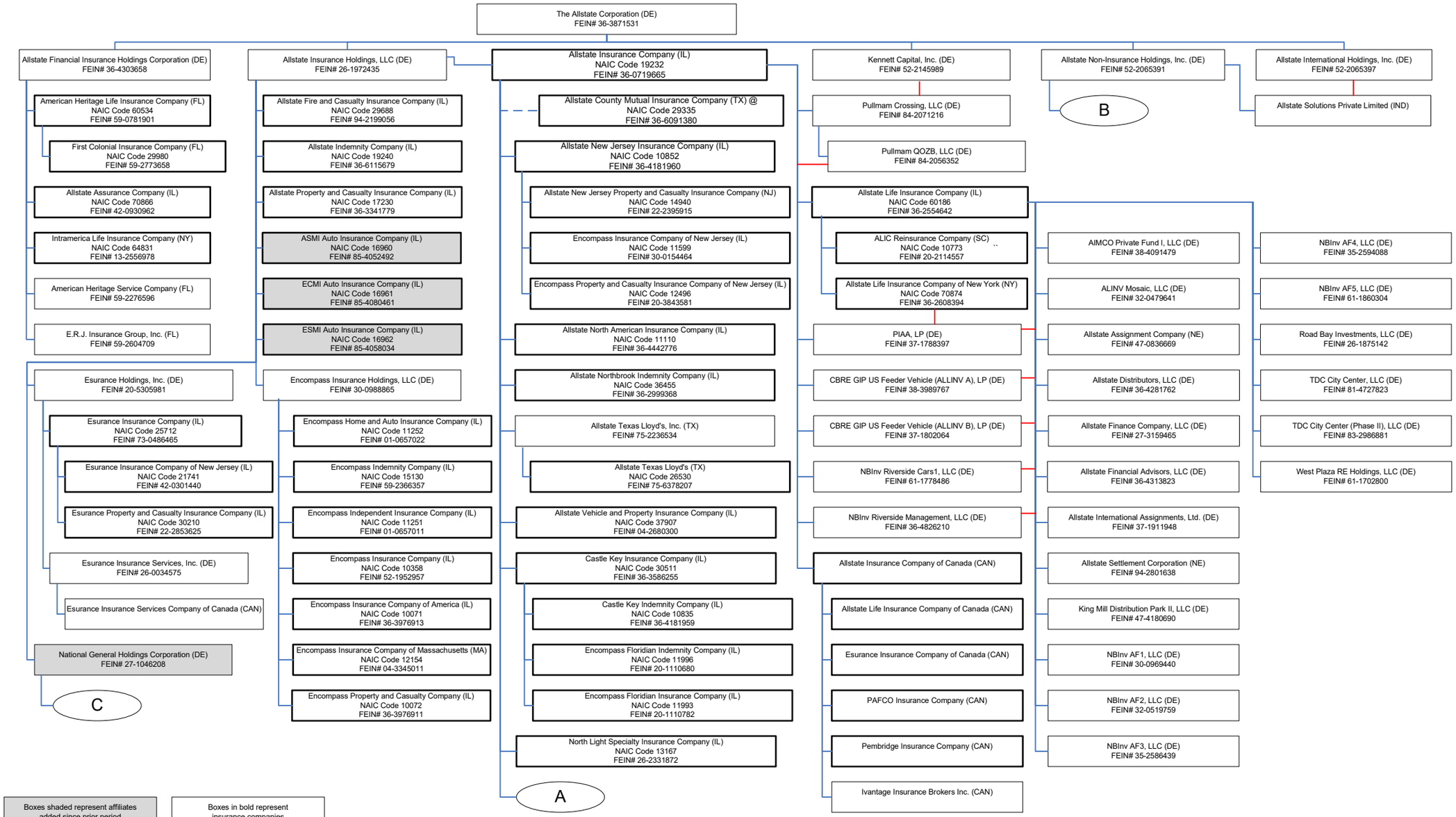
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....

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

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

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

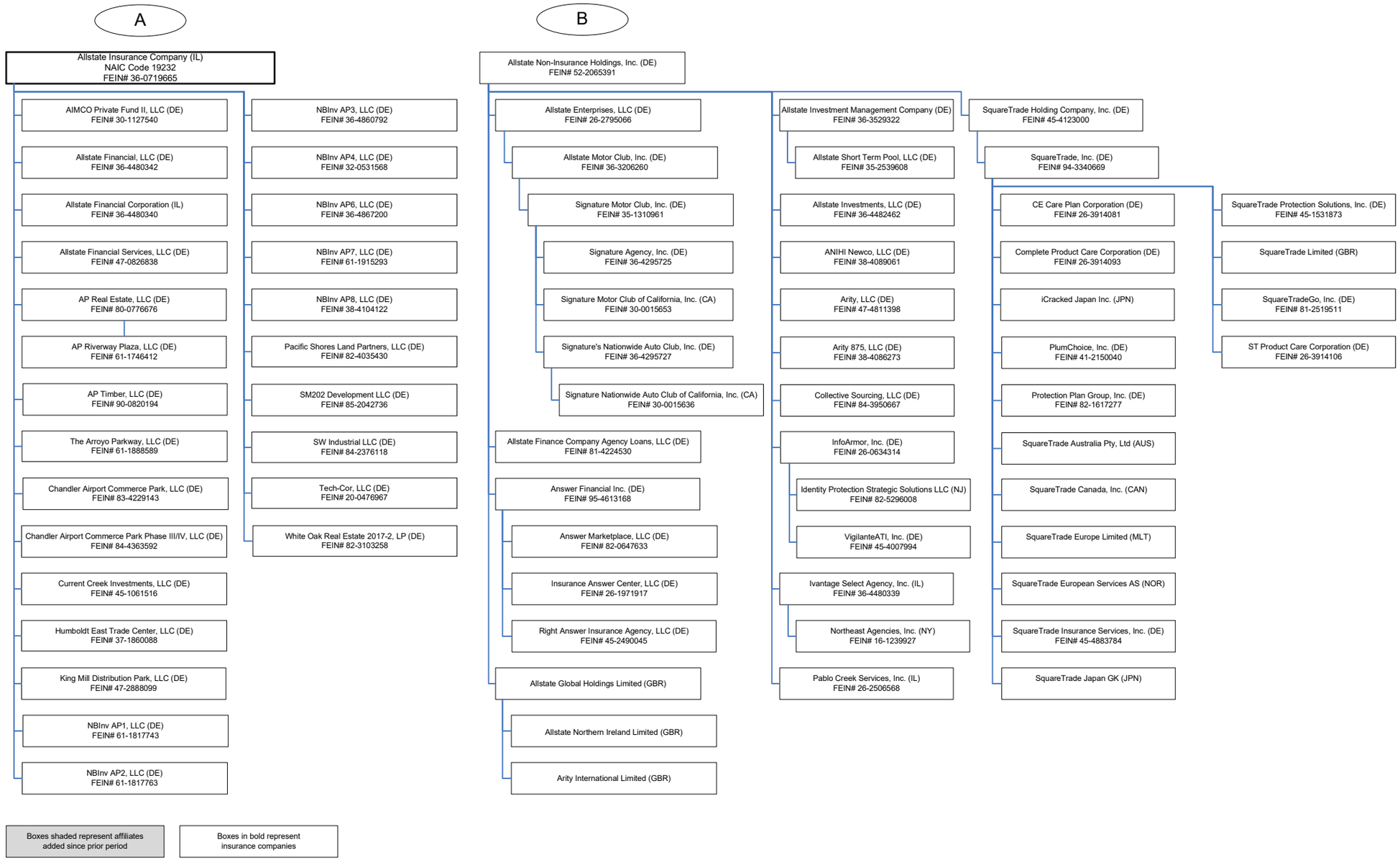
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



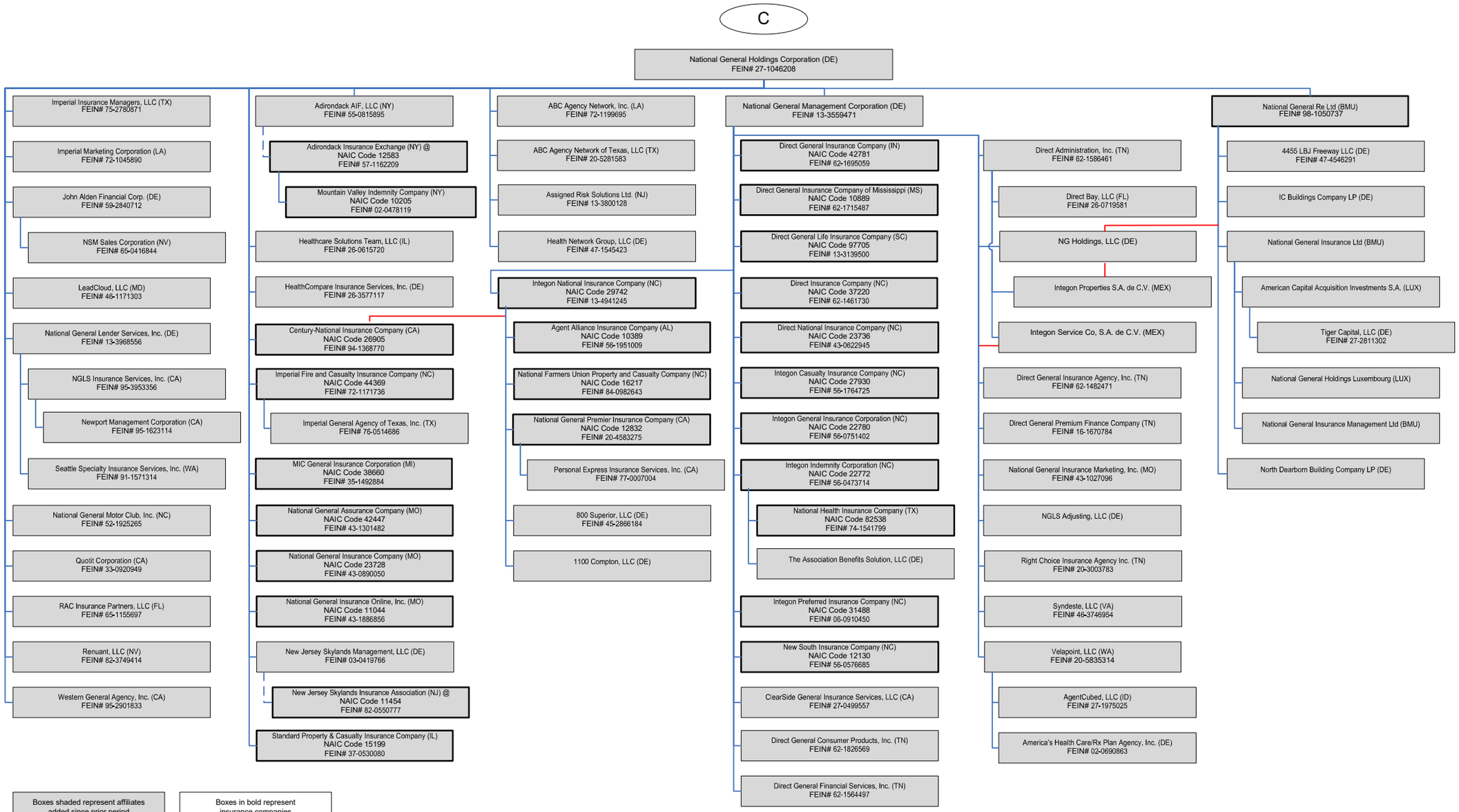
@ Denotes company which is affiliated but not owned

STATEMENT AS OF MARCH 31, 2021 OF THE ALLSTATE INSURANCE COMPANY

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



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



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
							1100 Compton, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-4546291				4455 LBJ Freeway LLC	DE	NIA	National General Re Ltd	Ownership	50.000	The Allstate Corporation	N	
			45-2866184				800 Superior, LLC	DE	NIA	Integon National Insurance Company	Ownership	50.000	The Allstate Corporation	N	
			20-5281583				ABC Agency Network of Texas, LLC	TX	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
			72-1199695				ABC Agency Network, Inc.	LA	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
			55-0815895				Adirondack AIF, LLC	NY	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12583	57-1162209				Adirondack Insurance Exchange	NY	IA	Adirondack AIF, LLC	Attorney-In-Fact		The Allstate Corporation	N	
0008	Allstate Insurance Group	10389	56-1951009				Agent Alliance Insurance Company	AL	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			27-1975025				AgentCubed, LLC	ID	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	N	
			38-4091479				AIMCO Private Fund I, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			37-1911948				Allstate International Assignments, Ltd.	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			02-0690863				America's Health Care/Rx Plan Agency, Inc.	DE	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-4086273				Arity 875, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16960	85-4052492				ASMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			13-3800128				Assigned Risk Solutions Ltd.	NJ	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	National General Holdings Corp.	Ownership	78.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	Integon National Insurance Company	Ownership	22.000	The Allstate Corporation	N	
			84-4363592				Chandler Airport Commerce Park Phase III/IV, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			27-0499557				ClearSide General Insurance Services. LLC.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			62-1586461				Direct Administration, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			26-0719581				Direct Bay, LLC	FL	NIA	Direct Administration, Inc.	Ownership	100.000	The Allstate Corporation	N	
			62-1826569				Direct General Consumer Products, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			62-1564497				Direct General Financial Services, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			62-1482471				Direct General Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	42781	62-1695059				Direct General Insurance Company	IN	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10889	62-1715487				Direct General Insurance Company of Mississippi	MS	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	97705	13-3139500				Direct General Life Insurance Company	SC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			16-1670784				Direct General Premium Finance Company	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37220	62-1461730				Direct Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	23736	43-0622945				Direct National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16961	85-4080461				ECMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-1545423				Health Network Group, LLC	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			26-0615720				Healthcare Solutions Team, LLC	IL	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			26-3577117				HealthCompare Insurance Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							IC Buildings Company LP	DE	NIA	National General Re Ltd	Ownership	37.500	The Allstate Corporation	N	
							iCracked Japan, Inc.	JPN	NIA	SquareTrade, Inc.	Ownership	37.500	The Allstate Corporation	N	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	44369	72-1171736				Imperial Fire and Casualty Insurance Company	NC	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			76-0514686				Imperial General Agency of Texas, Inc.	TX	NIA	Imperial Fire and Casualty Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			75-2780871				Imperial Insurance Managers, LLC	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			72-1045890				Imperial Marketing Corporation	LA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	27930	56-1764725				Integon Casualty Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	22780	56-0751402				Integon General Insurance Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	22772	56-0473714				Integon Indemnity Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29742	13-4941245				Integon National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	31488	06-0910450				Integon Preferred Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
							Integon Properties S.A. de C.V.	MEX	NIA	NG Holdings, LLC	Ownership	99.000	The Allstate Corporation	N	
							Integon Properties S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	N	
							Integon Service Co, S.A. de C.V.	MEX	NIA	National General Management Corp	Ownership	99.000	The Allstate Corporation	N	
							Integon Service Co, S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			59-2840712				John Alden Financial Corp.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			46-1171303				LeadCloud, LLC	MD	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	38660	35-1492884				MIC General Insurance Corporation	MI	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10205	02-0478119				Mountain Valley Indemnity Company	NY	IA	Adirondack Insurance Exchange	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16217	84-0982643				National Farmers Union Property and Casualty Company	NC	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	42447	43-1301482				National General Assurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			27-1046208				National General Holdings Corp.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							National General Holdings Luxembourg	LUX	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	23728	43-0890050				National General Insurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
							National General Insurance Ltd	BMU	NIA	National General Re Ltd	Ownership	100.000	The Allstate Corporation	N	
							National General Insurance Management Ltd	BMU	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	N	
			43-1027096				National General Insurance Marketing, Inc.	MO	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11044	43-1886856				National General Insurance Online, Inc.	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			13-3968556				National General Lender Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			13-3559471				National General Management Corp	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			52-1925265				National General Motor Club, Inc.	NC	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12832	20-4583275				National General Premier Insurance Company	CA	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			98-1050737				National General Re Ltd	BMU	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	82538	74-1541799				National Health Insurance Company	TX	IA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11454	82-0550777				New Jersey Skylands Insurance Association	NJ	IA	New Jersey Skylands Management, LLC	Attorney-In-Fact		The Allstate Corporation	N	
			03-0419766				New Jersey Skylands Management, LLC	DE	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12130	56-0576685				New South Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			95-1623114				Newport Management Corporation	CA	NIA	NGLS Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
							NG Holdings, LLC	DE	NIA	National General Re Ltd	Ownership	99.000	The Allstate Corporation	N	
							NG Holdings, LLC	DE	NIA	National General Management Corp	Ownership	1.000	The Allstate Corporation	N	
							NGLS Adjusting, LLC	DE	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			95-3953356				NGLS Insurance Services, Inc.	CA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
							North Dearborn Building Company LP	DE	NIA	National General Re Ltd	Ownership	45.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			65-0416844				NSM Sales Corporation	NV	NIA	John Alden Financial Corp	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			77-0007004				Personal Express Insurance Services, Inc.	CA	NIA	National General Premier Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			37-1788397				PIAA, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
			37-1788397				PIAA, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	N	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	N	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	N	
			33-0920949				Quotit Corporation	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			65-1155697				RAC Insurance Partners, LLC	FL	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	N	
			82-3749414				Renuant, LLC	NV	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			20-3003783				Right Choice Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			85-2042736				SM202 Development LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15199	37-0530080				Standard Property & Casualty Insurance Company	IL	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			46-3746954				Syndeste, LLC	VA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							The Association Benefits Solution, LLC	DE	NIA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	N	
			27-2811302				Tiger Capital, LLC	DE	NIA	American Capital Acquisition Investments S.A.	Ownership	50.000	The Allstate Corporation	N	
			20-5835314				Velapoint, LLC	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	N	
			45-4007994				VigilanteATI, Inc.	DE	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			95-2901833				Western General Agency, Inc.	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	179,188	386,768	215.8	96.1
2.	Allied Lines	63,466,909	2,507,735	4.0	17.5
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	456,108,467	143,477,151	31.5	40.8
5.	Commercial multiple peril	50,885,996	35,811,458	70.4	40.5
6.	Mortgage guaranty				
8.	Ocean marine	86,106	(17,299)	(20.1)	(3.6)
9.	Inland marine	11,776,980	2,894,655	24.6	19.0
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	220,033	(3,810)	(1.7)	305.1
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(213,082)		
17.1	Other liability - occurrence	20,625,877	11,993,748	58.1	66.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	103,926	(1,299,946)	(1,250.8)	1,291.6
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	294,325,815	330,417,576	112.3	58.7
19.3,19.4	Commercial auto liability	114,273,258	72,797,106	63.7	64.7
21.	Auto physical damage	339,398,916	102,159,284	30.1	32.3
22.	Aircraft (all perils)				
23.	Fidelity	1,741	(109)	(6.2)	3,586.0
24.	Surety				
26.	Burglary and theft		3,361		
27.	Boiler and machinery	926,907	89,413	9.6	17.3
28.	Credit				
29.	International				
30.	Warranty	2,513,075			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	411,248	(679)	(0.2)	0.0
35.	Totals	1,355,304,442	701,003,332	51.7	44.5
	DETAILS OF WRITE-INS				
3401.	Identity theft	411,248	(679)	(0.2)	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	411,248	(679)	(0.2)	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	172,060	172,060	183,967
2.	Allied Lines	48,864,624	48,864,624	48,861,187
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	383,920,474	383,920,474	390,202,470
5.	Commercial multiple peril	47,875,664	47,875,664	49,615,053
6.	Mortgage guaranty			
8.	Ocean marine	79,171	79,171	87,845
9.	Inland marine	9,854,147	9,854,147	8,992,203
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	155,120	155,120	161,610
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	19,096,213	19,096,213	28,295,782
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	101,546	101,546	141,891
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	288,367,739	288,367,739	320,148,612
19.3,19.4	Commercial auto liability	120,472,081	120,472,081	149,880,036
21.	Auto physical damage	337,595,170	337,595,170	361,346,824
22.	Aircraft (all perils)			
23.	Fidelity	921	921	1,131
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery	936,734	936,734	934,290
28.	Credit			
29.	International			
30.	Warranty	4,141,810	4,141,810	2,220,163
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	327,290	327,290	348,854
35.	Totals	1,261,960,763	1,261,960,763	1,361,421,917
	DETAILS OF WRITE-INS			
3401.	Identity theft	327,290	327,290	348,854
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	327,290	327,290	348,854

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	5,451,623	1,321,954	6,773,577	474,282	(64,625)	409,657	5,186,033	39,629	1,112,402	6,338,065	208,693	(234,548)	(25,855)
2. 2019	2,938,683	736,889	3,675,572	414,905	(98,970)	315,934	2,637,981	62,286	748,908	3,449,175	114,202	(24,665)	89,537
3. Subtotals 2019 + Prior	8,390,306	2,058,842	10,449,149	889,187	(163,595)	725,591	7,824,015	101,915	1,861,309	9,787,239	322,895	(259,213)	63,681
4. 2020	5,177,371	2,242,346	7,419,716	1,679,904	(157,023)	1,522,880	3,525,844	326,078	1,753,479	5,605,401	28,377	(319,812)	(291,435)
5. Subtotals 2020 + Prior	13,567,677	4,301,188	17,868,865	2,569,090	(320,619)	2,248,471	11,349,859	427,993	3,614,788	15,392,640	351,272	(579,026)	(227,754)
6. 2021	XXX	XXX	XXX	XXX	2,248,664	2,248,664	XXX	2,221,372	1,079,305	3,300,677	XXX	XXX	XXX
7. Totals	13,567,677	4,301,188	17,868,865	2,569,090	1,928,045	4,497,135	11,349,859	2,649,365	4,694,094	18,693,317	351,272	(579,026)	(227,754)
8. Prior Year-End Surplus As Regards Policyholders	20,163,928										Col. 11, Line 7 As % of Col. 1 Line 7 1. 2.6	Col. 12, Line 7 As % of Col. 2 Line 7 2. (13.5)	Col. 13, Line 7 As % of Col. 3 Line 7 3. (1.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (1.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

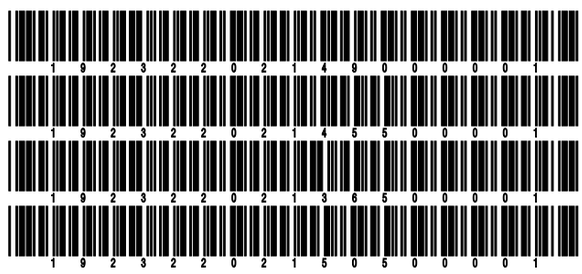
2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Michigan Catastrophic Claim Association refund	57,640		57,640	57,640
2505.	Accounts receivable from sale of securities	50,151	27,721	22,430	
2506.	Intangible asset	100,866,937	100,866,937		
2507.	OPEB prepaid benefits	84,996,500	84,996,500		
2508.	Advances	7,379,796	7,379,796		
2597.	Summary of remaining write-ins for Line 25 from overflow page	193,351,024	193,270,954	80,070	57,640

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Derivative cash	23,252,334	16,588,138
2505.	Deposit for assumed reinsurance from CNA	13,406,572	14,518,224
2506.	Retroactive reinsurance reserve ceded	(3,978,507)	(3,672,335)
2507.	Securities lending		15,992
2597.	Summary of remaining write-ins for Line 25 from overflow page	32,680,399	27,450,019

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	OPEB Curtailment gain			11,411,000
1497.	Summary of remaining write-ins for Line 14 from overflow page			11,411,000

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	301,473,685	353,595,678
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		11,540,945
	2.2 Additional investment made after acquisition	908,483	11,360,289
3.	Current year change in encumbrances	(357,059)	(1,102,862)
4.	Total gain (loss) on disposals		17,346,186
5.	Deduct amounts received on disposals		62,120,528
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	15,323,771	
8.	Deduct current year's depreciation	6,687,439	29,146,023
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	280,013,898	301,473,685
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	280,013,898	301,473,685

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	574,570,640	538,545,433
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		81,410,000
	2.2 Additional investment made after acquisition	206,529	5,160,580
3.	Capitalized deferred interest and other		(47,865)
4.	Accrual of discount		144,197
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(1,222,002)
7.	Deduct amounts received on disposals	23,999,051	49,419,702
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)	550,778,119	574,570,640
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	550,778,119	574,570,640
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	550,778,119	574,570,640

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,528,419,025	5,697,529,893
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	152,595,661	588,775,970
	2.2 Additional investment made after acquisition	193,535,798	640,569,606
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	232,787,058	(177,467,304)
6.	Total gain (loss) on disposals	2,029,904	2,618,755
7.	Deduct amounts received on disposals	145,047,805	1,158,655,178
8.	Deduct amortization of premium and depreciation	20,984,954	80,599,337
9.	Total foreign exchange change in book/adjusted carrying value	23,777,151	27,902,036
10.	Deduct current year's other than temporary impairment recognized		12,255,417
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,967,111,837	5,528,419,025
12.	Deduct total nonadmitted amounts	3,999,994	5,434,292
13.	Statement value at end of current period (Line 11 minus Line 12)	5,963,111,843	5,522,984,733

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	39,795,842,893	38,653,164,243
2.	Cost of bonds and stocks acquired	5,133,539,604	31,083,945,296
3.	Accrual of discount	5,475,818	22,319,390
4.	Unrealized valuation increase (decrease)	(276,631,654)	(434,194,709)
5.	Total gain (loss) on disposals	229,043,817	1,757,374,316
6.	Deduct consideration for bonds and stocks disposed of	7,501,466,833	31,078,604,704
7.	Deduct amortization of premium	32,951,306	116,772,268
8.	Total foreign exchange change in book/adjusted carrying value	(6,502,523)	8,917,749
9.	Deduct current year's other than temporary impairment recognized	5,089,225	122,111,579
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	11,648,668	21,805,160
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	37,352,909,259	39,795,842,893
12.	Deduct total nonadmitted amounts	6,666,180	6,479,949
13.	Statement value at end of current period (Line 11 minus Line 12)	37,346,243,079	39,789,362,944

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	14,638,851,265	17,706,052,061	18,175,881,277	(559,745,475)	13,609,276,575			14,638,851,265
2. NAIC 2 (a)	12,351,385,362	1,491,315,814	2,418,629,497	526,385,606	11,950,457,286			12,351,385,362
3. NAIC 3 (a)	3,281,703,639	754,127,851	965,111,555	18,373,431	3,089,093,366			3,281,703,639
4. NAIC 4 (a)	2,402,788,921	830,326,545	522,874,875	(55,424,338)	2,654,816,254			2,402,788,921
5. NAIC 5 (a)	309,107,639	117,734,037	38,576,806	28,391,972	416,656,841			309,107,639
6. NAIC 6 (a)	52,870,063	8,557,651	20,201,418	(200,244)	41,026,051			52,870,063
7. Total Bonds	33,036,706,890	20,908,113,960	22,141,275,428	(42,219,049)	31,761,326,372			33,036,706,890
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2				42,312,820	42,312,820			
10. NAIC 3	49,826,182		5,227,600	33,728,894	78,327,476			49,826,182
11. NAIC 4	7,090,818			477,815	7,568,634			7,090,818
12. NAIC 5								
13. NAIC 6	15,854,814	730,916		4,209,262	20,794,993			15,854,814
14. Total Preferred Stock	72,771,814	730,916	5,227,600	80,728,791	149,003,922			72,771,814
15. Total Bonds and Preferred Stock	33,109,478,704	20,908,844,876	22,146,503,028	38,509,743	31,910,330,295			33,109,478,704

(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 $ 1,701,802,970 ; NAIC 2 $ 93,512,193 ; NAIC 3 $ 6,424,750 NAIC 4 $; NAIC 5 $ 898,903 ; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	45,802,386	XXX	45,894,767	62,844	102,783

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	159,912,718	772,592,114
2. Cost of short-term investments acquired	80,437,212	265,910,523
3. Accrual of discount	1,453	448,011
4. Unrealized valuation increase (decrease)	(9,088)	38,215
5. Total gain (loss) on disposals	16,842	383,746
6. Deduct consideration received on disposals	194,317,851	878,936,705
7. Deduct amortization of premium	238,899	412,036
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		111,151
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	45,802,386	159,912,718
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	45,802,386	159,912,718

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(7,560,319)
2.	Cost Paid/(Consideration Received) on additions	(3,646,102)
3.	Unrealized Valuation increase/(decrease)	1,099,396
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,817,726
6.	Considerations received/(paid) on terminations	(13,327,201)
7.	Amortization	(2,554,344)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	11,659,559
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	15,143,117
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	15,143,117

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus		(3,731,869)		
	3.12 Section 1, Column 15, prior year		5,469,254	(9,201,123)	
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus		(3,234,419)		
	3.14 Section 1, Column 18, prior year		(471,430)	(2,762,989)	(11,964,112)
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		(6,966,288)		
	3.24 Section 1, Column 19, prior year plus		4,997,824		
	3.25 SSAP No. 108 adjustments			(11,964,112)	(11,964,112)
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		24,412,466		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		19,414,642		
	4.23 SSAP No. 108 adjustments			19,414,642	
4.3	Subtotal (Line 4.1 minus Line 4.2)				4,997,824
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(4,997,824)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-ABBOTT LABORATORIES	1.A IF	9,643,000	11,428,516	11,049,298	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	200,670	230,574	002824-BF-6	ABBOTT LABORATORIES	1.G FE	11,227,846	10,818,725
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-CLOROX COMPANY	1.A IF	10,000,000	10,205,774	11,076,228	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	208,100	239,110	189054-AV-1	CLOROX COMPANY	1.G FE	9,997,675	10,837,118
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-COCA-COLA CO	1.A IF	13,700,000	13,975,021	13,326,564	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	285,096	327,581	191216-DD-9	COCA-COLA CO	1.E FE	13,689,925	12,998,983
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-JOHN DEERE CAPITAL CORP	1.A IF	1,635,300	1,668,406	1,689,649	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	34,031	39,102	24422E-VF-3	JOHN DEERE CAPITAL CORP	1.F FE	1,634,376	1,650,547
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-WALT DISNEY CO	1.A IF	24,100,000	24,531,552	25,184,119	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	501,520	576,255	254687-FW-1	WALT DISNEY CO	1.G FE	24,030,032	24,607,864
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-WALT DISNEY CO	1.A IF	5,900,000	6,005,650	6,165,407	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	122,779	141,075	254687-FW-1	WALT DISNEY CO	1.G FE	5,882,871	6,024,332
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-EMERSON ELECTRIC CO	1.A IF	13,500,000	13,770,199	13,880,655	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	280,934	322,799	291011-BL-7	EMERSON ELECTRIC CO	1.F FE	13,489,265	13,557,857
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-GENERAL DYNAMICS CORPORATION	1.A IF	10,000,000	10,059,831	10,829,287	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	208,100	239,110	369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.F FE	9,851,731	10,590,177
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-HOME DEPOT INC	1.A IF	9,482,000	10,567,007	10,224,312	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	197,320	226,724	437076-CA-8	HOME DEPOT INC	1.F FE	10,369,687	9,997,588
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-JPMORGAN CHASE & CO	1.A IF	10,000,000	9,856,544	10,930,258	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	208,100	239,110	46625H-RV-4	JPMORGAN CHASE & CO	1.F FE	9,648,444	10,691,148
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-ORACLE CORPORATION	1.A IF	4,100,000	4,177,661	4,413,675	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	85,321	98,035	68389X-BU-8	ORACLE CORPORATION	2.A FE	4,092,341	4,315,640
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	1.A IF	10,000,000	11,360,734	11,351,295	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	208,100	239,110	842400-GQ-0	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	11,152,634	11,112,185
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-UNITED PARCEL SERVICE INC	1.A IF	10,000,000	10,198,399	11,102,009	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	208,100	239,110	911312-BR-6	UNITED PARCEL SERVICE INC	1.G FE	9,990,299	10,862,899
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-TREASURY NOTE	1.A IF	5,939,700	6,027,806	5,763,855	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	123,605	142,024	91282C-AU-5	TREASURY NOTE	1.A FE	5,904,201	5,621,831
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-VISA INC	1.A IF	12,000,000	12,220,400	12,566,395	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	249,720	286,932	92826C-AL-6	VISA INC	1.D FE	11,970,681	12,279,463
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-BP CAPITAL MARKETS AMERICA INC.	2.B	8,000,000	8,151,969	9,044,110	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	151,969	149,256	10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1.F FE	8,000,000	8,894,854
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMCAST CORPORATION	2.B	8,000,000	8,142,201	8,873,477	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	151,969	149,256	20030N-BY-6	COMCAST CORPORATION	1.G FE	7,990,232	8,724,221
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WALT DISNEY CO	2.B	47,000,000	47,789,266	48,928,058	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	892,820	876,879	254687-FV-3	WALT DISNEY CO	1.G FE	46,896,445	48,051,179
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WW GRAINGER INC	2.B	8,150,000	8,286,984	8,547,316	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	154,819	152,055	384802-AE-4	WW GRAINGER INC	1.G FE	8,132,165	8,395,261

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	2.B	15,260,600	15,525,693	15,534,661	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	289,893	284,717	459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO	1.F FE	15,235,800	15,249,944
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-JOHNSON & JOHNSON	2.B	8,000,000	8,146,981	7,920,979	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	151,969	149,256	478160-CP-7	JOHNSON & JOHNSON	1.A FE	7,995,011	7,771,723
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-LAM RESEARCH CORPORATION	2.B	8,203,000	9,949,031	9,436,877	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	155,826	153,043	512807-AU-2	LAM RESEARCH CORPORATION	1.G FE	9,793,206	9,283,834
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-MISSISSIPPI POWER COMPANY	2.B	8,400,000	8,542,238	9,413,064	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	159,568	156,719	605417-CB-8	MISSISSIPPI POWER COMPANY	1.G FE	8,382,670	9,256,346
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2.B	25,000,000	25,467,413	26,690,370	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	474,904	466,425	68389X-BT-1	ORACLE CORPORATION	2.A FE	24,992,509	26,223,945
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-S&P GLOBAL INC	2.B	272,500	276,298	295,709	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	5,176	5,084	78409V-AM-6	S&P GLOBAL INC	1.G FE	271,121	290,625
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-US BANCORP	2.B	12,000,000	12,216,527	12,383,470	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	227,954	223,884	91159H-HZ-6	US BANCORP	1.E FE	11,988,573	12,159,586
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,908,100	9,264,047	8,767,370	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	150,224	147,541	912828-3W-8	TREASURY NOTE	1.A	9,113,824	8,619,829
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,947,300	5,486,426	5,521,192	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	93,980	92,302	912828-5C-0	TREASURY NOTE	1.A	5,392,446	5,428,890
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,300,000	2,494,269	2,528,887	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	43,691	42,911	912828-6B-1	TREASURY NOTE	1.A	2,450,577	2,485,976
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	40,700	42,397	43,978	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	773	759	912828-6T-2	TREASURY NOTE	1.A	41,624	43,218
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,391,900	2,572,183	2,574,153	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	45,437	44,626	912828-6X-3	TREASURY NOTE	1.A	2,526,746	2,529,528
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	8,564,900	8,831,397	9,177,025	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	162,700	159,795	912828-J2-7	TREASURY NOTE	1.A	8,668,697	9,017,230
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,194,400	7,623,263	7,708,577	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	136,666	134,226	912828-J2-7	TREASURY NOTE	1.A	7,486,597	7,574,351
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	6,914,000	7,357,506	7,411,110	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	131,340	128,995	912828-K7-4	TREASURY NOTE	1.A	7,226,166	7,282,115
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,463,700	6,049,757	5,917,575	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	103,789	101,936	912828-M5-6	TREASURY NOTE	1.A	5,945,967	5,815,639
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	6,559,900	7,103,227	6,894,461	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	124,613	122,388	912828-R3-6	TREASURY NOTE	1.A	6,978,614	6,772,073
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	10,000,000	10,841,380	10,510,010	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	189,962	186,570	912828-R3-6	TREASURY NOTE	1.A	10,651,418	10,323,440
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,620,000	6,093,253	5,906,626	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	106,759	104,852	912828-R3-6	TREASURY NOTE	1.A	5,986,494	5,801,773
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,650,500	8,585,253	8,264,521	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	145,330	142,735	912828-V9-8	TREASURY NOTE	1.A	8,439,923	8,121,786

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,105,000	2,289,839	2,116,973	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	39,987	39,273	912828-Z9-4	TREASURY NOTE	1.A	2,249,852	2,077,700
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,802,200	7,951,493	7,786,845	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	148,212	145,566	912828-ZW-3	TREASURY NOTE	1.A	7,803,281	7,641,280
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,109,000	5,169,598	5,083,179	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	97,051	95,319	91282C-AJ-0	TREASURY NOTE	1.A FE	5,072,546	4,987,861
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	3,142,300	3,191,499	3,116,967	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	59,692	58,626	91282C-AT-8	TREASURY NOTE	1.A FE	3,131,808	3,058,341
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WESTAR ENERGY INC	2.B	8,000,000	8,132,313	8,697,857	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	151,969	149,256	95709T-AP-5	WESTAR ENERGY INC	1.F FE	7,980,343	8,548,601
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-APPLE INC	2.B	8,000,000	8,278,446	8,883,330	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	152,130	149,256	037833-BY-5	APPLE INC	1.B FE	8,126,315	8,734,074
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-BANK OF AMERICA CORP	2.B	17,256,700	17,584,859	17,990,769	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	328,159	321,958	06051G-HY-8	BANK OF AMERICA CORP	1.F FE	17,256,700	17,668,811
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-BP CAPITAL MARKETS AMERICA INC.	2.B	7,000,000	7,928,837	7,913,596	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	133,114	130,599	10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1.F FE	7,795,723	7,782,997
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-BRISTOL-MYERS SQUIBB CO	2.B	7,860,000	7,993,287	8,692,893	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	149,468	146,644	110122-CN-6	BRISTOL-MYERS SQUIBB CO	1.F FE	7,843,819	8,546,249
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-CHEVRON CORP	2.B	10,000,000	10,190,163	10,404,953	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	190,163	186,570	166764-BX-7	CHEVRON CORP	1.D FE	10,000,000	10,218,383
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMCAST CORPORATION	2.B	7,043,000	8,171,745	7,987,633	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	133,932	131,401	20030N-CS-8	COMCAST CORPORATION	1.G FE	8,037,813	7,856,232
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMCAST CORPORATION	2.B	4,186,500	4,817,828	4,639,908	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	79,612	78,108	20030N-DK-4	COMCAST CORPORATION	1.G FE	4,738,216	4,561,800
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-DUKE ENERGY PROGRESS LLC	2.B	7,125,000	7,236,384	7,872,875	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	135,491	132,931	26442U-AH-7	DUKE ENERGY PROGRESS LLC	1.F FE	7,100,893	7,739,944
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	2.B	5,724,300	5,843,082	6,339,456	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	108,855	106,798	459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO	1.F FE	5,734,227	6,232,658
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	2.B	7,590,000	8,893,052	8,393,170	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	144,334	141,607	459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO	1.F FE	8,748,718	8,251,563
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-LAM RESEARCH CORPORATION	2.B	7,500,000	7,636,532	8,449,357	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	142,622	139,928	512807-AS-7	LAM RESEARCH CORPORATION	1.G FE	7,493,909	8,309,429
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2.B	6,900,000	7,278,242	7,366,431	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	131,212	128,733	68389X-BM-6	ORACLE CORPORATION	2.A FE	7,147,030	7,237,698
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2.B	7,785,000	8,481,314	8,311,381	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	148,042	145,245	68389X-BT-1	ORACLE CORPORATION	2.A FE	8,333,272	8,166,136

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-PINNACLE WEST CAPITAL CORPORATION	2.B	10,000,000	10,189,317	10,124,037	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	190,163	186,570	723484-AH-4	PINNACLE WEST CAPITAL CORPORATION	1.G FE	9,999,154	9,937,467
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-PINNACLE WEST CAPITAL CORPORATION	2.B	7,474,000	7,615,495	7,566,705	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	142,128	139,442	723484-AH-4	PINNACLE WEST CAPITAL CORPORATION	1.G FE	7,473,367	7,427,263
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	14,250,000	14,832,072	15,824,263	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	270,982	265,862	842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	14,561,090	15,558,401
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON	2.B	7,000,000	7,121,024	7,026,861	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	133,114	130,599	842400-GV-9	SOUTHERN CALIFORNIA EDISON	1.G FE	6,987,910	6,896,262
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-STANLEY BLACK & DECKER INC	2.B	7,000,000	7,125,891	7,807,504	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	133,114	130,599	854502-AK-7	STANLEY BLACK & DECKER INC	1.G FE	6,992,776	7,676,905
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TRUIST FINANCIAL CORP	2.B	8,000,000	8,140,424	7,838,468	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	152,130	149,256	89788M-AC-6	TRUIST FINANCIAL CORP	1.G FE	7,988,293	7,689,212
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,540,800	5,573,815	5,775,553	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	105,365	103,375	912828-2A-7	TREASURY NOTE	1.A	5,468,450	5,672,178
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	8,006,300	9,083,648	8,619,166	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	152,250	149,374	912828-3F-5	TREASURY NOTE	1.A	8,931,398	8,469,793
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,164,300	1,276,117	1,288,991	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	22,141	21,722	912828-4M-9	TREASURY NOTE	1.A	1,253,977	1,267,268
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	6,595,700	7,757,002	7,369,052	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	125,426	123,056	912828-4N-7	TREASURY NOTE	1.A	7,631,576	7,245,996
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,143,600	1,255,457	1,266,743	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	21,747	21,336	912828-4R-8	TREASURY NOTE	1.A	1,233,710	1,245,407
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,713,600	1,877,416	1,886,139	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	32,586	31,971	912828-6A-3	TREASURY NOTE	1.A	1,844,829	1,854,168
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,582,300	2,903,161	2,827,680	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	49,106	48,178	912828-6F-2	TREASURY NOTE	1.A	2,854,055	2,779,503
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,654,100	5,217,925	5,068,357	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	88,504	86,832	912828-6S-4	TREASURY NOTE	1.A	5,129,421	4,981,525
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,618,100	1,696,623	1,702,774	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	30,770	30,189	912828-P4-6	TREASURY NOTE	1.A	1,665,853	1,672,585
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,100,000	5,496,475	5,366,878	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	96,983	95,151	912828-P4-6	TREASURY NOTE	1.A	5,399,492	5,271,727
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	3,149,600	3,466,946	3,347,140	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	59,894	58,762	912828-Y9-5	TREASURY NOTE	1.A	3,407,052	3,288,378
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WI TREASURY NOTE	2.B	1,986,400	2,027,047	2,082,276	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	37,774	37,060	912828-YG-9	WI TREASURY NOTE	1.A	1,989,273	2,045,215
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,365,100	4,556,929	4,431,877	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	83,008	81,440	912828-ZB-9	TREASURY NOTE	1.A	4,473,921	4,350,438

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	9,767,100	10,001,872	9,823,036	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	185,734	182,225	912828-ZL-7	TREASURY NOTE	1.A	9,816,138	9,640,811
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	10,046,200	10,191,171	9,981,693	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	191,042	187,432	91282C-AM-3	TREASURY NOTE	1.A FE	10,000,129	9,794,261
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,331,300	7,316,877	7,282,510	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	139,414	136,780	91282C-BH-3	TREASURY NOTE	1.A FE	7,177,463	7,145,730
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WALMART INC	2.B	10,541,000	10,730,985	11,644,990	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	200,451	196,663	931142-EM-1	WALMART INC	1.C FE	10,530,534	11,448,326
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WELLS FARGO & COMPANY	2.B	7,000,000	7,133,114	7,629,894	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	133,114	130,599	95000U-2F-9	WELLS FARGO & COMPANY	1.F FE	7,000,000	7,499,295
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 02/22/2021, attached to Cash Security-TREASURY NOTE	1.A IF	25,000,000	25,000,848	25,028,933	02/22/2021	09/20/2021	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		35,758	91282C-AX-9	TREASURY NOTE	1.A FE	25,000,848	24,993,175
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 02/23/2021, attached to Cash Security-TREASURY NOTE	1.A IF	25,000,000	25,000,848	25,048,774	02/23/2021	09/20/2021	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		55,599	91282C-AX-9	TREASURY NOTE	1.A FE	25,000,848	24,993,175
PENDING	FUTURE US 5YR NOTE JUN 21, effective 02/25/2021, attached to Cash Security-TREASURY NOTE	1.A IF	20,000	20,149	17,717	02/25/2021	06/30/2021	FUTURE US 5YR NOTE JUN 21		(3,281)	912828-XT-2	TREASURY NOTE	1.A	20,149	20,998
PENDING	FUTURE US 5YR NOTE JUN 21, effective 02/24/2021, attached to Cash Security-TREASURY NOTE	1.A IF	20,000	20,149	17,717	02/24/2021	06/30/2021	FUTURE US 5YR NOTE JUN 21		(3,281)	912828-XT-2	TREASURY NOTE	1.A	20,149	20,998
PENDING	FUTURE US 2YR NOTE JUN 21, effective 02/24/2021, attached to Cash Security-TREASURY NOTE	1.A IF	160,000	161,195	164,237	02/24/2021	06/30/2021	FUTURE US 2YR NOTE JUN 21		(3,750)	912828-XT-2	TREASURY NOTE	1.A	161,195	167,988
PENDING	FUTURE US 2YR NOTE JUN 21, effective 02/24/2021, attached to Cash Security-TREASURY NOTE	1.A IF	300,000	302,241	307,945	02/24/2021	06/30/2021	FUTURE US 2YR NOTE JUN 21		(7,031)	912828-XT-2	TREASURY NOTE	1.A	302,241	314,977
PENDING	FUTURE US 5YR NOTE JUN 21, effective 02/25/2021, attached to Cash Security-TREASURY NOTE	1.A IF	15,000	15,112	13,288	02/25/2021	06/30/2021	FUTURE US 5YR NOTE JUN 21		(2,461)	912828-XT-2	TREASURY NOTE	1.A	15,112	15,749
PENDING	FUTURE US 5YR NOTE JUN 21, effective 02/25/2021, attached to Cash Security-TREASURY NOTE	1.A IF	15,000	15,112	13,288	02/25/2021	06/30/2021	FUTURE US 5YR NOTE JUN 21		(2,461)	912828-XT-2	TREASURY NOTE	1.A	15,112	15,749
PENDING	FUTURE US 10YR NOTE JUN 21, effective 02/25/2021, attached to Cash Security-TREASURY NOTE	1.A IF	2,075,000	2,090,498	1,659,838	02/25/2021	06/21/2021	FUTURE US 10YR NOTE JUN 21		(518,750)	912828-XT-2	TREASURY NOTE	1.A	2,090,498	2,178,588
PENDING	FUTURE US 10YR NOTE JUN 21, effective 02/26/2021, attached to Cash Security-TREASURY NOTE	1.A IF	380,000	382,838	303,970	02/26/2021	06/21/2021	FUTURE US 10YR NOTE JUN 21		(95,000)	912828-XT-2	TREASURY NOTE	1.A	382,838	398,970
PENDING	FUTURE US 10YR NOTE JUN 21, effective 03/04/2021, attached to Cash Security-TREASURY NOTE	1.A IF	755,000	760,639	603,941	03/04/2021	06/21/2021	FUTURE US 10YR NOTE JUN 21		(188,750)	912828-XT-2	TREASURY NOTE	1.A	760,639	792,691
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/03/2021, attached to Cash Security-TREASURY NOTE	1.A IF	50,000,000	50,001,696	50,175,542	03/03/2021	09/20/2021	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		189,192	91282C-AX-9	TREASURY NOTE	1.A FE	50,001,696	49,986,350
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-AMERICAN HONDA FINANCE CORPORATION	2.B	10,000,000	10,155,983	10,140,060	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	158,041	186,570	02665W-DL-2	AMERICAN HONDA FINANCE CORPORATION	1.G FE	9,997,942	9,953,490
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-ENTERGY ARKANSAS INC	2.B	9,000,000	9,897,190	10,187,482	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	142,237	167,913	29364D-AV-2	ENTERGY ARKANSAS INC	1.F FE	9,754,953	10,019,569

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-MORGAN STANLEY	2.B	30,457,100	30,938,447	32,025,668	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	481,347	568,238	617446-BQ-5	MORGAN STANLEY	1.F FE	30,457,100	31,457,430
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-MORGAN STANLEY	2.B	10,000,000	10,052,276	11,153,504	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	158,041	186,570	61746B-EF-9	MORGAN STANLEY	1.G FE	9,894,235	10,966,934
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-NEVADA POWER COMPANY	2.B	6,000,000	6,075,956	6,727,592	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	94,825	111,942	641423-CC-0	NEVADA POWER COMPANY	1.F FE	5,981,132	6,615,650
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-ORACLE CORPORATION	2.B	8,241,900	8,868,263	8,931,521	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	130,256	153,769	68389X-BC-8	ORACLE CORPORATION	2.A FE	8,738,007	8,777,752
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-PNC FINANCIAL SERVICES GROUP INC	2.B	5,917,600	6,002,362	6,358,677	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	93,522	110,405	693475-AX-3	PNC FINANCIAL SERVICES GROUP INC	1.G FE	5,908,839	6,248,272
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-PNC BANK NATIONAL ASSOCIATION	2.B	6,800,000	6,882,739	7,046,197	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	107,468	126,868	69349L-AS-7	PNC BANK NATIONAL ASSOCIATION	1.G FE	6,775,271	6,919,330
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	15,000,000	15,564,525	16,657,119	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	237,062	279,855	842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	15,327,463	16,377,264
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-US BANCORP	2.B	6,150,000	6,246,723	6,563,655	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	97,195	114,741	91159H-HW-3	US BANCORP	1.F FE	6,149,528	6,448,914
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,267,700	5,940,540	5,678,338	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	83,251	98,279	912828-2R-0	TREASURY NOTE	1.A	5,857,289	5,580,059
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,569,300	4,943,773	5,009,561	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	72,214	85,249	912828-4F-4	TREASURY NOTE	1.A	4,871,560	4,924,312
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	7,325,000	8,247,805	8,090,008	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	115,765	136,663	912828-4Z-0	TREASURY NOTE	1.A	8,132,040	7,953,346
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,697,600	7,797,565	7,609,525	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	105,850	124,957	912828-5M-8	TREASURY NOTE	1.A	7,691,715	7,484,568
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,362,400	4,924,320	4,849,698	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	68,944	81,389	912828-5N-6	TREASURY NOTE	1.A	4,855,377	4,768,308
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	1,187,100	1,216,477	1,306,627	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	18,761	22,148	912828-6A-3	TREASURY NOTE	1.A	1,197,716	1,284,479
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,518,000	5,987,221	5,914,739	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	87,207	102,949	912828-K7-4	TREASURY NOTE	1.A	5,900,014	5,811,789
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	9,233,700	10,044,587	9,897,594	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	145,930	172,273	912828-K7-4	TREASURY NOTE	1.A	9,898,657	9,725,321
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	8,430,400	9,053,954	9,130,722	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	133,235	157,286	912828-M5-6	TREASURY NOTE	1.A	8,920,719	8,973,436
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,901,600	5,396,506	5,232,002	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	77,465	91,449	912828-U2-4	TREASURY NOTE	1.A	5,319,041	5,140,553
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,705,700	7,544,191	7,288,419	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	105,978	125,108	912828-X8-8	TREASURY NOTE	1.A	7,438,213	7,163,310

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,264,500	4,537,705	4,592,103	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	67,397	79,563	912828-XB-1	TREASURY NOTE	1.A	4,470,308	4,512,540
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,279,000	5,617,199	5,684,538	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	83,430	98,490	912828-XB-1	TREASURY NOTE	1.A	5,533,769	5,586,048
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,000,000	4,051,159	4,412,752	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	63,216	74,628	912828-XZ-8	TREASURY NOTE	1.A	3,987,942	4,338,124
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	3,585,700	3,625,745	3,662,825	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	56,669	66,898	912828-YB-0	TREASURY NOTE	1.A	3,569,076	3,595,926
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,141,700	5,657,453	5,294,671	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	81,260	95,929	912828-YS-3	TREASURY NOTE	1.A	5,576,193	5,198,742
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,601,100	5,004,419	4,627,271	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	72,716	85,843	912828-Z9-4	TREASURY NOTE	1.A	4,931,703	4,541,428
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,703,600	5,775,218	5,565,830	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	90,140	106,412	912828-ZN-3	TREASURY NOTE	1.A	5,685,078	5,459,417
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	1,664,400	1,703,893	1,544,552	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	26,304	31,053	912828-ZQ-6	TREASURY NOTE	1.A	1,677,589	1,513,499
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,300,000	6,464,453	5,846,356	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	99,566	117,539	912828-ZQ-6	TREASURY NOTE	1.A	6,364,887	5,728,817
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,500,000	6,579,930	6,496,347	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	102,727	121,271	912828-ZT-0	TREASURY NOTE	1.A	6,477,203	6,375,077
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,000,000	4,033,043	3,851,036	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	63,216	74,628	91282C-AD-3	TREASURY NOTE	1.A FE	3,969,827	3,776,408
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,079,900	6,087,782	5,830,916	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	96,087	113,433	91282C-AL-5	TREASURY NOTE	1.A FE	5,991,695	5,717,483
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-UNITEDHEALTH GROUP INC	2.B	15,000,000	15,227,443	16,891,773	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	237,062	279,855	91324P-CW-0	UNITEDHEALTH GROUP INC	1.G FE	14,990,381	16,611,918
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-UNITEDHEALTH GROUP INC	2.B	6,115,000	7,393,461	7,002,632	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	96,642	114,088	91324P-DP-4	UNITEDHEALTH GROUP INC	1.G FE	7,296,819	6,888,544
PENDING	FUTURE US 2YR NOTE JUN 21, effective 03/15/2021, attached to Cash Security-TREASURY NOTE	1.A IF	100,000	100,747	102,648	03/15/2021	06/30/2021	FUTURE US 2YR NOTE JUN 21		(2,344)	912828-XT-2	TREASURY NOTE	1.A	100,747	104,992
PENDING	CALL OPTION ON MAR22 SPX @3500, effective 03/19/2021, attached to Cash Security-TREASURY NOTE	1.A IF	3,521,790	4,038,405	4,062,154	03/19/2021	03/18/2022	CALL OPTION ON MAR22 SPX @3500	507,540	542,565	91282C-AW-1	TREASURY NOTE	1.A FE	3,530,865	3,519,589
PENDING	CALL OPTION ON MAR22 SPX @3900, effective 03/19/2021, attached to Cash Security-AMERICAN HONDA FINANCE CORPORATION	1.G IF	9,782,750	10,538,526	10,639,597	03/19/2021	03/18/2022	CALL OPTION ON MAR22 SPX @3900	758,150	789,000	02665W-DK-4	AMERICAN HONDA FINANCE CORPORATION	1.G FE	9,780,375	9,850,597
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-TREASURY NOTE	3.A	4,500,000	4,534,548	4,793,353	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(33,812)	19,488	912828-G3-8	TREASURY NOTE	1.A	4,568,360	4,773,866
78482#BM0	CALL OPTION ON JUN21 SPX @2775, effective 09/18/2020, attached to Cash Security-TREASURY NOTE	1.A	2,323,629	2,511,826	3,240,628	09/18/2020	06/18/2021	CALL OPTION ON JUN21 SPX @2775	137,037	837,305	912828-N3-0	TREASURY NOTE	1.A	2,374,790	2,403,323

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
78482#BK4	CALL OPTION ON SEP21 SPX @3000, effective 09/18/2020, attached to Cash Security-TREASURY NOTE	1.A	2,987,523	3,277,706	3,978,556	09/18/2020	09/17/2021	CALL OPTION ON SEP21 SPX @3000	224,405	888,570	912828-N3-0	TREASURY NOTE	1.A	3,053,301	3,089,986
PENDING	CALL OPTION ON DEC21 SPX @3350, effective 12/18/2020, attached to Cash Security-TREASURY NOTE	1.A IF	3,338,469	3,763,286	4,121,101	12/18/2020	12/17/2021	CALL OPTION ON DEC21 SPX @3350	348,265	625,230	912828-2U-3	TREASURY NOTE	1.A	3,415,021	3,495,871
9999999999 - Totals				1,076,624,449	1,092,872,279	XXX	XXX	XXX	18,517,224	20,734,998	XXX	XXX	XXX	1,058,107,225	1,072,137,281

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	13	863,402,417							13	863,402,417
2. Add: Opened or Acquired Transactions	24	275,091,504							24	275,091,504
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,290,277	XXX		XXX		XXX		XXX	2,290,277
4. Less: Closed or Disposed of Transactions	14	63,739,642							14	63,739,642
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	420,106	XXX		XXX		XXX		XXX	420,106
7. Ending Inventory	23	1,076,624,449							23	1,076,624,449

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	15,143,117	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(3,731,869)	
3.	Total (Line 1 plus Line 2)		11,411,248
4.	Part D, Section 1, Column 6	36,102,495	
5.	Part D, Section 1, Column 7	(24,691,247)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	18,188,000	
8.	Part B, Section 1, Column 13	510,533	
9.	Total (Line 7 plus Line 8)		18,698,533
10.	Part D, Section 1, Column 9	40,277,070	
11.	Part D, Section 1, Column 10	(21,578,537)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	907,473,243	
14.	Part B, Section 1, Column 20	17,931,870	
15.	Part D, Section 1, Column 12	925,405,113	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,635,077,429	1,243,794,088
2.	Cost of cash equivalents acquired	18,897,776,798	50,224,728,479
3.	Accrual of discount	146,400	1,533,781
4.	Unrealized valuation increase (decrease)	15,991	29,135
5.	Total gain (loss) on disposals	99,470	(694,548)
6.	Deduct consideration received on disposals	18,125,375,596	49,834,313,506
7.	Deduct amortization of premium	31,659	
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)	2,407,708,832	1,635,077,429
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,407,708,832	1,635,077,429

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				62,379
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				53,544
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				63,127
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				191,207
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS		357,059		566,700
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS				(28,474)
0199999. Acquired by Purchase						357,059		908,483
0399999 - Totals						357,059		908,483

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400006	CARLSBAD	CA		11/07/2018	5.560		73,691	14,203,655
400009	TAMPA	FL		06/07/2019	4.510		132,838	29,831,845
0599999. Mortgages in good standing - Commercial mortgages-all other							206,529	44,035,500
0899999. Total Mortgages in good standing							206,529	44,035,500
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							206,529	44,035,500

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123603	AUSTIN	TX		07/28/2017	01/12/2021	10,000,000							10,000,000	10,000,000			
400004	GLENVIEW	IL		11/01/2018	01/28/2021	12,530,073							12,530,073	12,530,073			
0199999. Mortgages closed by repayment						22,530,073							22,530,073	22,530,073			
123370	MARLTON	NJ		02/23/2012		97,287							97,287	97,287			
123525	EDINA	MN		04/10/2015		305,293							305,293	305,293			
123575	ATLANTA	GA		06/15/2016		103,658							103,658	103,658			
123580	LAKEWOOD	CO		10/31/2016		163,844							163,844	163,844			
123600	SEATTLE	WA		06/30/2017		449,131							449,131	449,131			
123669	OLATHE	KS		10/31/2019		147,605							147,605	147,605			
123677	DAYTON	OH		10/23/2019		202,160							202,160	202,160			
0299999. Mortgages with partial repayments						1,468,977							1,468,977	1,468,977			
0599999 - Totals						23,999,051							23,999,051	23,999,051			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4899999. Total - Unaffiliated												XXX
4999999. Total - Affiliated												XXX
5099999 - Totals												XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	01/08/2021	39,928							39,928	39,928				
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							39,928							39,928	39,928				
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	08/04/2020	01/19/2021	124,350							124,350	124,350				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							124,350							124,350	124,350				
000000-00-0	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	01/15/2021	65,147							65,147	65,147				
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	01/06/2021	10,981							10,981	10,981				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	01/29/2021	54,491	(1,403)				(1,403)		53,088	53,088				
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP	04/17/2020	01/29/2021	121							121	121				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	03/23/2021	593,894							593,894	593,894				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	02/26/2021	321,529							321,529	345,496	23,967		23,967	
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	02/25/2021	373,195							373,195	373,195				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	03/23/2021	126,494							126,494	126,494				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	03/29/2021	258,388							258,388	258,388				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	03/10/2021	212,897							212,897	212,897				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	03/05/2021	1,664,878							1,664,878	1,664,878				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	03/31/2021	2,502	2,662,717				2,662,717		2,665,219	2,665,219				(2,665,219)
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	03/25/2021	3,174,084							3,174,084	3,174,084				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	02/26/2021	1,497,967							1,497,967	1,497,967				
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	03/10/2021	294,002							294,002	294,002				
000000-00-0	COBIA HOLDINGS LLC	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/02/2019	03/31/2021	3,612,720							3,612,720	3,612,720				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	02/12/2021	785,200							785,200	785,200				
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020	03/22/2021	3,974,775							3,974,775	3,974,775				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/16/2020	02/12/2021	76,101							76,101	76,101				
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS	10/23/2020	01/22/2021	216,247							216,247	216,247				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	03/18/2021	324,073							324,073	324,073				
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	02/02/2021	1,606,240							1,606,240	1,606,240				
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	03/31/2021	11,682,567							11,682,567	11,682,567				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	02/08/2021	174,114							174,114	174,114				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	02/05/2021	261,199							261,199	95,938	(165,261)		(165,261)	
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	02/25/2021	262,230							262,230	262,230				
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015	03/09/2021	7,665,739							7,665,739	7,665,739				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	03/02/2021	1,610,430							1,610,430	1,610,430				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	03/03/2021	629,845							629,845	629,845				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	01/20/2021	460,093							460,093	460,093				
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL	10/21/2019	01/27/2021	828,404							828,404	828,404				
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	03/26/2021	7,608,855							7,608,855	7,608,855				
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	03/05/2021	5,215							5,215	5,215				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	02/26/2021	65,677							65,677	65,677				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	03/16/2021	34,239							34,239	34,239				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	01/29/2021	4,973,867							4,973,867	4,973,867				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	03/12/2021	347,741							347,741	347,741				
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS	12/04/2020	02/25/2021	791,029							791,029	793,045	2,016		2,016	
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	01/21/2021	279,178							279,178	268,642	(10,535)		(10,535)	
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	03/23/2021	1,551,512							1,551,512	1,636,655	85,143		85,143	
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/25/2020	02/18/2021	8,933,662							8,933,662	8,933,662				
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	03/31/2021	3,277,281							3,277,281	3,277,281				
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	03/31/2021	277,500							277,500	277,500				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	02/26/2021	880,829							880,829	880,829				
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	01/27/2021	83,056							83,056	83,056				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	01/13/2021	31,535							31,535	31,535				
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	02/12/2021	241,391							241,391	241,391				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	02/02/2021	91,293							91,293	91,293				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	01/28/2021	597,393							597,393	642,653	45,260		45,260	
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PGIM PRIVATE CAPITAL	11/20/2018	01/31/2021	606,288							606,288	606,288				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	02/12/2021	578,234							578,234	578,234				
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	03/18/2021	1,023,756							1,023,756	1,023,756				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	03/12/2021	33,609							33,609	7,610	(25,999)		(25,999)	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	01/29/2021	96,952							96,952	96,952				
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	03/08/2021	2,086,168							2,086,168	2,086,168				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	01/29/2021	48,950							48,950	48,950				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	03/24/2021	1,888,637							1,888,637	1,888,637				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	03/24/2021	635,899							635,899	635,899				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	03/31/2021	11,288							11,288	11,288				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	03/10/2021	54,969	(2,896,899)				(2,896,899)	10,530	(2,831,400)	(2,839,898)	(8,498)		(8,498)	2,894,018
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS	01/26/2021	03/23/2021								94,755	92,793	(1,962)		(1,962)	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	03/17/2021	3,617,346							3,617,346	3,617,346				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	03/19/2021	1,046,708							1,046,708	1,046,708				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	03/04/2021	848,649							848,649	848,649				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group	02/28/2006	03/26/2021	105,727							105,727	105,727				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	01/26/2021	226,371							226,371	226,371				
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	02/25/2019	01/27/2021	1,874,924							1,874,924	1,874,924				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	SPT CAPITAL INTERNATIONAL, LTD.	Stamford	CT	PWC CORPORATE FINANCE & RECOVERY	05/01/2013	01/26/2021	167,134							167,134	167,134				
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	03/12/2021	799,925							799,925	799,925				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	01/15/2021	1,270,103							1,270,103	1,270,103				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	03/31/2021	1,045,444							1,045,444	1,045,444				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	03/22/2021	7,181,935							7,181,935	7,181,935				
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	03/09/2021	157,625							157,625	157,625				
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP	01/19/2021	02/24/2021								1,023,730	1,023,730				
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP	03/17/2020	02/26/2021	1,632,960							1,632,960	1,632,960				
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	03/16/2021	346,976							346,976	346,976				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	01/15/2021	47,168							47,168	47,168				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	03/09/2021	1,319,367							1,319,367	1,319,367				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	03/25/2021	35,655							35,655	35,655				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	01/05/2021	18,322							18,322	18,322				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	03/25/2021	2,683,234							2,683,234	2,683,234				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	03/30/2021	9,546,947							9,546,947	9,546,947				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	03/31/2021	34,663	(34,663)				(34,663)							
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	03/31/2021	3,060	(3,060)				(3,060)							
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	03/31/2021	314	(314)				(314)							
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	03/31/2021	(367,785)	367,785				367,785							
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	03/31/2021	2,492	(2,492)				(2,492)							
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	03/31/2021	802	(802)				(802)							
1999999. Joint Venture Interests - Common Stock - Unaffiliated							113,602,614	90,870				90,870	10,530	114,822,498	114,766,629	(55,869)		(55,869)	228,799
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	Direct	09/24/2018	03/30/2021	9,709,599	(908,514)				(908,514)		8,801,085	9,023,009	221,924		221,924	908,514
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	02/26/2021	283,938							283,938	283,938				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	02/25/2021	37,565							37,565	37,565				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	12/11/2007	01/29/2021	141,364							141,364	141,364				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PROPERTIES	07/13/2016	03/30/2021	247,608	(5,608,670)				(5,608,670)		(5,361,062)	(5,361,062)				5,619,433
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	03/29/2021	624,000							624,000	624,000				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	01/25/2021	6,146,215	23,879				23,879		6,170,094	6,170,094				136,602
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	01/27/2021	254,746							254,746	254,746				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	02/23/2021	45,942							45,942	45,942				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	01/29/2021	870,000							870,000	870,000				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	01/29/2021	602,700							602,700	602,700				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos	12/22/2011	02/04/2021	542,736							542,736	542,736				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	03/29/2021	416,000							416,000	416,000				
000000-00-0	PULLMAN CROSSINGS II	MINNEAPOLIS	MN	RYAN COMPANY	06/11/2020	03/31/2021	22,425							22,425	22,425				382,742
000000-00-0	PULLMAN QOZB II LLC	MINNEAPOLIS	MN	RYAN COMPANY	06/11/2020	03/31/2021	5							5	5				37,014
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	02/26/2021	651,777							651,777	651,777				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	03/17/2021	2,844,591							2,844,591	2,844,591				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							23,441,211	(6,493,305)				(6,493,305)		16,947,906	17,169,830	221,924		221,924	7,084,305
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	03/16/2021	767,700							767,700	767,700				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	02/11/2021	460,268							460,268	460,268				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	02/11/2021	460,268							460,268	460,268				
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company	04/05/2019	03/31/2021	3,170,595	1,027,545				1,027,545		4,198,141	4,198,141				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	01/19/2021	304,000							304,000	304,000				
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	03/19/2021	402,173							402,173	402,173				
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	CHANDLER	AZ	Ryan Company	04/05/2019	01/05/2021	41,133	(41,133)				(41,133)							
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors	07/13/2017	03/31/2021	1,945,275	(1,945,275)				(1,945,275)							
000000-00-0	KING MILL DISTRIBUTION PARK, LLC	MCDONOUGH	GA	CBRE Global Investors	02/09/2015	03/31/2021													(852,867)
2299999. Joint Venture Interests - Real Estate - Affiliated							7,551,412	(958,862)				(958,862)		6,592,549	6,592,549				(852,867)
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	03/30/2021	1,913							1,913	(6,971)	(8,884)		(8,884)	
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	03/26/2021	1,109,912							1,109,912	1,109,912				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	01/27/2021	9,375							9,375	9,375				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	03/30/2021	168,854							168,854	168,854				
2599999. Joint Venture Interests - Other - Unaffiliated							1,290,054							1,290,054	1,281,169	(8,884)		(8,884)	
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	03/11/2021	3,200,616							3,200,616	5,073,349		1,872,733	1,872,733	
4699999. Any Other Class of Assets - Unaffiliated							3,200,616							3,200,616	5,073,349		1,872,733	1,872,733	
4899999. Total - Unaffiliated							141,698,773	(6,402,436)				(6,402,436)	10,530	136,425,352	138,455,256	157,171	1,872,733	2,029,904	7,313,104
4999999. Total - Affiliated							7,551,412	(958,862)				(958,862)		6,592,549	6,592,549				(852,867)
5099999 - Totals							149,250,185	(7,361,298)				(7,361,298)	10,530	143,017,901	145,047,805	157,171	1,872,733	2,029,904	6,460,237

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-AQ-4	TREASURY (CPI) NOTE		03/15/2021	Various		55,127,462	50,242,600	25,689	1.A FE
912810-RT-7	TREASURY BOND		01/29/2021	DEUTSCHE BANK AG		3,924,776	3,595,300	37,370	1.A
912828-6R-6	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.		9,951,490	9,331,800	51,621	1.A
912828-K7-4	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.		9,924,785	9,233,700	83,304	1.A
912828-P4-6	TREASURY NOTE		03/31/2021	GOLDMAN, SACHS & CO.		2,069,375	2,000,000	4,040	1.A
912828-V8-0	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.		9,898,555	9,318,000	103,118	1.A
912828-ZF-0	TREASURY NOTE		03/31/2021	MORGAN STANLEY		4,273,797	4,300,000	59	1.A
912828-ZH-6	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.		19,987,250	19,934,300	14,376	1.A
912828-ZL-7	TREASURY NOTE		02/24/2021	DEUTSCHE BANK AG		4,982,617	5,000,000	6,060	1.A
91282C-AJ-0	TREASURY NOTE		01/07/2021	JPMORGAN CHASE & CO.		10,073,875	10,150,000	9,113	1.A FE
91282C-AR-2	TREASURY NOTE		01/27/2021	GOLDMAN, SACHS & CO.		19,995,405	19,991,500	6,144	1.A FE
91282C-AV-3	TREASURY NOTE		01/04/2021	GOLDMAN, SACHS & CO.		6,975,912	7,016,200	8,649	1.A FE
91282C-AZ-4	TREASURY NOTE		01/27/2021	Various		21,993,765	22,016,200	13,197	1.A FE
91282C-BC-4	TREASURY NOTE		03/31/2021	Various		19,399,783	19,522,800	8,600	1.A FE
91282C-BD-2	TREASURY NOTE		02/09/2021	Various		114,979,569	114,995,000	8,684	1.A FE
91282C-BE-0	TREASURY NOTE		02/09/2021	BARCLAYS		3,799,960	3,806,800	342	1.A FE
91282C-BH-3	TREASURY NOTE		03/31/2021	Various		24,602,286	25,131,300	11,318	1.A FE
91282C-BM-2	TREASURY NOTE		03/15/2021	NOMURA SECURITIES INTERNATIONAL INC		30,000,776	30,169,300	3,021	1.A FE
91282C-BN-0	TREASURY NOTE		03/15/2021	GOLDMAN, SACHS & CO.		59,994,972	60,027,800	3,262	1.A FE
91282C-BP-5	TREASURY NOTE		03/05/2021	BARCLAYS		49,679,688	50,000,000	12,228	1.A FE
91282C-BQ-3	TREASURY NOTE		03/15/2021	CITADEL SECURITIES LLC		35,025,676	35,588,700	7,737	1.A FE
91282C-BR-1	WI TREASURY NOTE		03/15/2021	Various		259,475,801	260,159,800	117,322	1.A FE
91282C-AE-1	WIT TREASURY NOTE		02/24/2021	HSBC SECURITIES, INC.		8,969,267	9,593,600	1,656	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						785,106,840	781,124,700	536,909	XXX
160879-MF-6	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		560,925	450,000		1.B FE
160879-MG-4	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		496,024	400,000		1.B FE
160879-MH-2	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		432,152	350,000		1.B FE
160879-MJ-8	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		356,836	290,000		1.B FE
160879-MK-5	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		919,680	750,000		1.B FE
160879-ML-3	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		1,374,784	1,125,000		1.B FE
160879-MN-9	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		716,048	590,000		1.B FE
160879-MP-4	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		714,207	590,000		1.B FE
160879-MQ-2	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		1,380,196	1,150,000		1.B FE
160879-MR-0	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		1,314,533	1,100,000		1.B FE
160879-MS-8	CHARLOTTE MICH PUB SCH DIST		01/20/2021	STIFEL CAPITAL MARKETS		1,489,950	1,250,000		1.B FE
402892-DK-6	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		1,170,000	1,170,000		1.B FE
402892-DL-4	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		630,000	630,000		1.B FE
402892-DM-2	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		900,000	900,000		1.B FE
402892-DP-5	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		990,000	990,000		1.B FE
402892-DQ-3	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		630,000	630,000		1.B FE
402892-DR-1	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		900,000	900,000		1.B FE
402892-DS-9	GUNNISON WATERSHED COLO SCH DI		03/12/2021	STIFEL CAPITAL MARKETS		630,000	630,000		1.B FE
419792-PT-7	HAWAII ST		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		38,088	35,000	292	1.C FE
452153-AB-5	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		3,240,360	3,000,000		2.C FE
452153-AC-3	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		2,503,508	2,250,000		2.C FE
452153-AD-1	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		3,139,153	2,750,000		2.C FE
452153-AE-9	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		2,913,475	2,500,000		2.C FE
452153-AS-8	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		2,501,303	2,250,000		2.C FE
452153-AT-6	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		2,326,821	2,100,000		2.C FE
452153-AU-3	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		2,540,005	2,300,000		2.C FE
452153-AV-1	ILLINOIS (STATE OF)		03/17/2021	MORGAN STANLEY		1,102,520	1,000,000		2.C FE
515390-NP-3	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		620,930	1,000,000		1.B FE
515390-NQ-1	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		601,440	1,000,000		1.B FE
515390-NR-9	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		729,238	1,250,000		1.B FE
515390-NS-7	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		706,938	1,250,000		1.B FE
515390-NT-5	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		728,734	1,330,000		1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
515390-NU-2	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		831,792	1,560,000		1.B FE
515390-NZ-1	LANE CNTY ORE SCH DIST NO 052		02/10/2021	PIPER JAFFRAY INC.		2,783,460	6,000,000		1.B FE
68609T-E5-3	OREGON (STATE OF)		03/17/2021	MORGAN STANLEY		4,437,157	3,290,000		1.B FE
68609T-H5-0	OREGON (STATE OF)		03/17/2021	MORGAN STANLEY		1,662,903	1,350,000		1.B FE
744890-TR-5	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.		1,426,069	1,150,000		1.C FE
744890-TS-3	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.		2,558,354	2,070,000		1.C FE
744890-TT-1	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.		2,157,453	1,750,000		1.C FE
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.		1,843,065	1,500,000		1.C FE
744890-TV-6	PUEBLO CNTY COLO SCH DIST NO 70		01/22/2021	PIPER JAFFRAY INC.		2,479,856	2,025,000		1.C FE
819190-XA-2	SHAKOPEE MINN INDPT SCH DIST N		01/27/2021	WELLS FARGO		825,000	825,000		1.C FE
819190-XB-0	SHAKOPEE MINN INDPT SCH DIST N		01/27/2021	WELLS FARGO		325,000	325,000		1.C FE
819190-XD-6	SHAKOPEE MINN INDPT SCH DIST N		01/27/2021	WELLS FARGO		860,000	860,000		1.C FE
819190-XE-4	SHAKOPEE MINN INDPT SCH DIST N		01/27/2021	WELLS FARGO		500,000	500,000		1.C FE
93974C-J8-4	WASHINGTON ST		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,241,124	1,200,000		1.B FE
93974E-LL-8	WASHINGTON ST		02/10/2021	BANK OF AMERICA/MERRILL LYNCH		18,694,758	13,495,000		1.B FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						81,923,835	75,810,000	292	XXX
083473-EZ-7	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		703,802	550,000		1.C FE
083473-FA-1	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		468,971	370,000		1.C FE
083473-FB-9	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		377,946	300,000		1.C FE
083473-FC-7	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		313,325	250,000		1.C FE
083473-FD-5	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		312,513	250,000		1.C FE
083473-FF-0	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		991,432	800,000		1.C FE
083473-FJ-2	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		913,757	745,000		1.C FE
083473-FL-7	BENZIE CNTY MICH CENT SCHS		01/28/2021	JPMORGAN CHASE & CO.		1,514,775	1,250,000		1.C FE
542411-NQ-2	LONG BEACH CALIF CMNTY COLLEGE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		11,666,156	10,875,000	112,692	1.C FE
545522-MV-3	LOS GATOS CALIF UN SCH DIST		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		652,087	650,000	12,865	1.A FE
549188-T4-2	LUBBOCK TEX		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,882,820	4,605,000	43,248	1.B FE
786743-PZ-1	SAGINAW MICH CITY SCH DIST		01/22/2021	SEIBERT, BRANFORD INC.		3,652,522	3,015,000		1.C FE
786743-QC-1	SAGINAW MICH CITY SCH DIST		01/22/2021	SEIBERT, BRANFORD INC.		1,353,751	1,130,000		1.C FE
786743-QE-7	SAGINAW MICH CITY SCH DIST		01/22/2021	SEIBERT, BRANFORD INC.		4,584,996	3,880,000		1.C FE
786743-QF-4	SAGINAW MICH CITY SCH DIST		01/22/2021	SEIBERT, BRANFORD INC.		2,946,675	2,500,000		1.C FE
818461-KC-8	SEWARD CNTY KANS UNI SCH DIST NO 4		02/12/2021	PIPER JAFFRAY INC.		625,000	625,000		1.E FE
818461-KD-6	SEWARD CNTY KANS UNI SCH DIST NO 4		02/12/2021	PIPER JAFFRAY INC.		2,500,000	2,500,000		1.E FE
818461-KE-4	SEWARD CNTY KANS UNI SCH DIST NO 4		02/12/2021	PIPER JAFFRAY INC.		1,850,000	1,850,000		1.E FE
793185-MU-0	ST PETERS MO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		456,056	415,000	4,150	1.B FE
793185-MV-8	ST PETERS MO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		612,103	580,000	3,867	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						41,378,687	37,140,000	176,822	XXX
007944-AF-8	ADVENT HEALTH SYSTEM		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,470,412	5,966,000	58,705	1.F FE
001306-AC-3	AHS HOSPITAL CORP		01/20/2021	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		1.D FE
010267-AY-8	ALABAMA FED AID HWY FIN AUTH F		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		807,390	750,000	12,500	1.E FE
088632-DC-5	BI-STATE DEV AGY MO ILL MET DI		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,707,898	2,605,000	33,911	1.C FE
13048V-QC-5	CALIFORNIA MUNICIPAL FIN AUTH		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		589,659	570,000	2,733	1.D FE
18610P-AX-6	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		312,202	265,000		1.G FE
18610P-AZ-1	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		296,688	240,000		1.G FE
18610P-BB-3	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		413,696	325,000		1.G FE
18610P-BD-9	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		566,361	435,000		1.G FE
18610P-BF-4	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		594,412	460,000		1.G FE
18610P-BH-0	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		639,110	500,000		1.G FE
18610P-BK-3	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		581,290	500,000		1.G FE
18610P-BM-9	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		519,588	450,000		1.G FE
18610P-BP-2	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		573,375	500,000		1.G FE
18610P-BQ-0	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		956,658	845,000		1.G FE
18610P-BR-8	CLEVELAND MUSEUM OF NATURAL HISTOR		03/12/2021	MORGAN STANLEY		1,127,320	1,000,000		1.G FE
186352-SK-7	CLEVELAND OHIO ARPT SYS REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,671,511	2,575,000		1.G FE
186352-SL-5	CLEVELAND OHIO ARPT SYS REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,146,600	5,000,000		1.G FE
20775C-NN-0	CONNECTICUT ST HSG FIN AUTH HS		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,044,162	2,820,000	10,990	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
213248-CM-7	COOK CNTY ILL SALES TAX REV		01/13/2021	MORGAN STANLEY		3,608,520	3,000,000		1.D FE
213248-CN-5	COOK CNTY ILL SALES TAX REV		01/13/2021	MORGAN STANLEY		2,997,150	2,500,000		1.D FE
220245-L8-5	CORPUS CHRISTI TEX		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,462,141	2,415,000	29,962	1.D FE
247888-DK-3	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,500,000	1,500,000		1.E FE
247888-DL-1	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000		1.E FE
247888-DM-9	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		605,000	605,000		1.E FE
247888-DN-7	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000		1.E FE
247888-DP-2	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000		1.E FE
247888-DQ-0	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		640,000	640,000		1.E FE
247888-DR-8	DELTONA FLA UTIL SYS REV		02/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000		1.E FE
282659-AY-7	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		1.C FE
282659-AZ-4	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		550,000	550,000		1.C FE
282659-BA-8	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		550,000	550,000		1.C FE
282659-BB-6	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		430,000	430,000		1.C FE
282659-BC-4	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		400,000	400,000		1.C FE
282659-BF-7	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		600,000	600,000		1.C FE
282659-BG-5	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		900,000	900,000		1.C FE
282659-BH-3	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1.C FE
282659-BJ-9	EL CAJON CALIF		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		800,000	800,000		1.C FE
34153P-F9-4	FLORIDA ST BRD ED PUB ED		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		122,383	120,000	500	1.A FE
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,184,486	2,055,000	5,309	1.A FE
423297-CT-5	HELIX CALIF WTR DIST WTR REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		300,807	300,000	2,906	1.C FE
438689-MT-5	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		2,367,480	2,000,000		1.A FE
438689-MW-8	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		1.A FE
438689-MX-6	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		2,170,000	2,170,000		1.A FE
438689-NA-5	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,600,000	1,600,000		1.A FE
438689-NB-3	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,475,000	3,475,000		1.A FE
438689-NC-1	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		625,000	625,000		1.A FE
438689-ND-9	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,300,000	1,300,000		1.A FE
438689-NE-7	HONOLULU HAWAII CITY AND CNTY BRD		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		600,000	600,000		1.A FE
56678P-BK-2	HONORHEALTH		02/04/2021	RBC DOMINION SECURITIES		871,776	800,000		1.F FE
56678P-BL-0	HONORHEALTH		02/04/2021	RBC DOMINION SECURITIES		6,652,250	6,250,000		1.F FE
56678P-BM-8	HONORHEALTH		02/04/2021	RBC DOMINION SECURITIES		3,891,879	3,275,000		1.F FE
56678P-BN-6	HONORHEALTH		02/04/2021	RBC DOMINION SECURITIES		3,000,000	3,000,000		1.F FE
442851-AZ-4	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		650,000	650,000		2.C FE
442851-BA-8	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		800,000	800,000		2.C FE
442851-BB-6	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		900,000	900,000		2.C FE
442851-BC-4	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		1,000,000	1,000,000		2.C FE
442851-BD-2	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		1,000,000	1,000,000		2.C FE
442851-BE-0	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		1,000,000	1,000,000		2.C FE
442851-BF-7	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		2,000,000	2,000,000		2.C FE
442851-BG-5	HOWARD UNIVERSITY		03/09/2021	BARCLAYS		12,660,000	12,660,000		2.C FE
45201Y-M7-9	ILLINOIS HSG DEV AUTH REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,083,695	3,820,000	46,158	1.C FE
468223-AW-2	JACKSON LABORATORY		03/09/2021	BARCLAYS		5,000,000	5,000,000		1.E FE
484669-AW-6	KANSAS CITY KANS CMNTY COLLEGE		01/14/2021	UMB BANK		1,677,270	1,500,000		1.F FE
484669-AX-4	KANSAS CITY KANS CMNTY COLLEGE		01/14/2021	UMB BANK		1,109,210	1,000,000		1.F FE
49120A-AE-9	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		377,382	310,000		1.D Z
49120A-AF-6	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		241,439	195,000		1.G FE
49120A-AG-4	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		765,288	610,000		1.G FE
49120A-AJ-8	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		819,650	650,000		1.G FE
49120A-AL-3	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		207,212	180,000		1.G FE
49120A-AM-1	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		369,590	350,000		1.G FE
49120A-AN-9	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		421,052	400,000		1.G FE
49120A-AP-4	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		301,565	265,000		1.G FE
49120A-AT-6	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		472,840	420,000		1.D Z
49120A-AU-3	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		549,535	490,000		1.D Z
49120A-AV-1	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		541,018	485,000		1.D Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49120A-AW-9	KENTUCKY BD DEV CORP EDL FACS REV		02/05/2021	HILLTOP SECURITIES INC		372,835	335,000		1.D Z
613520-MV-4	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		706,172	525,000		1.F FE
613520-MW-2	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		367,771	275,000		1.F FE
613520-MX-0	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		332,418	250,000		1.F FE
613520-MZ-5	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		722,365	550,000		1.F FE
613520-NC-5	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		1,232,473	950,000		1.F FE
613520-ND-3	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		969,818	750,000		1.F FE
613520-NF-8	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		828,807	700,000		1.F FE
613520-NH-4	KETTERING HEALTH NETWORK		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		1,858,224	1,600,000		1.F FE
516706-CY-2	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		487,774	415,000		1.F FE
516706-DA-3	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		533,764	440,000		1.F FE
516706-DC-9	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		619,220	500,000		1.F FE
516706-DE-5	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		679,553	550,000		1.F FE
516706-DG-0	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		608,245	500,000		1.F FE
516706-DJ-4	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		482,832	400,000		1.F FE
516706-DL-9	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		269,728	225,000		1.F FE
516706-DQ-8	LARAMIE CNTY WYO HOSP REV		01/15/2021	PIPER JAFFRAY INC.		1,588,290	1,500,000		1.F FE
53706R-AE-6	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		340,000	340,000		1.G FE
53706R-AF-3	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		455,000	455,000		1.G FE
53706R-AG-1	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,545,000	1,545,000		1.G FE
53706R-AH-9	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,450,000	1,450,000		1.G FE
53706R-AJ-5	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000		1.G FE
53706R-AK-2	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,675,000	1,675,000		1.G FE
53706R-AL-0	LITTLE CO MARY HOSP IN		03/17/2021	PIPER JAFFRAY INC.		1,725,000	1,725,000		1.G FE
549233-CC-6	LUBBOCK TEX WTR & WASTEWATER S		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,237,270	3,000,000	27,959	1.D FE
574218-X4-0	MARYLAND ST HEALTH & HIGHER ED		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,575,346	3,970,000		1.F FE
57586P-3Q-7	MASSACHUSETTS ST HSG FIN AGY H		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		648,665	635,000	1,826	1.B FE
57587A-LY-2	MASSACHUSETTS ST HSG FIN AGY H		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,350,761	2,170,000	6,239	1.C FE
578454-AF-7	MAYO CLINIC		03/23/2021	BANK OF AMERICA/MERRILL LYNCH		7,500,000	7,500,000		1.C FE
59333P-5D-6	MIAMI-DADE CNTY FLA AVIATION R		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		12,008,989	11,450,000	67,240	1.F FE
59447T-XV-0	MICHIGAN FIN AUTH REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,096,596	5,560,000	13,687	1.D FE
60416S-LD-0	MINNESOTA ST HSG FIN AGY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		552,986	530,000		1.B FE
60416J-DA-5	MN ST HIGHER ED FACS ST OLAF COLLE		02/04/2021	PIPER JAFFRAY INC.		1,496,013	1,250,000		1.E FE
60416J-DB-3	MN ST HIGHER ED FACS ST OLAF COLLE		02/04/2021	PIPER JAFFRAY INC.		1,787,955	1,500,000		1.E FE
61255Q-AF-3	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000		1.C FE
61255Q-AG-1	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		250,000	250,000		1.C FE
61255Q-AH-9	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000		1.C FE
61255Q-AJ-5	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		250,000	250,000		1.C FE
61255Q-AM-8	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000		1.C FE
61255Q-AN-6	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000		1.C FE
61255Q-AQ-9	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,500,000	1,500,000		1.C FE
61255Q-AR-7	MONTEREY PARK CALIF POB		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,000,000	3,000,000		1.C FE
61255Q-AK-2	MONTEREY PK CA PENSN OBLIG		02/03/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		775,000	775,000		1.C FE
63902H-AE-9	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		1,160,000	1,160,000		1.C FE
63902H-AF-6	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		850,000	850,000		1.C FE
63902H-AH-2	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		2,250,000	2,250,000		1.C FE
63902H-AK-5	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		2,000,000	2,000,000		1.C FE
63902H-AL-3	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		2,275,000	2,275,000		1.C FE
63902H-AP-4	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		2,500,000	2,500,000		1.C FE
63902H-AR-0	NATURE CONSERVANCY (THE)		01/27/2021	JPMORGAN CHASE & CO.		1,850,000	1,850,000		1.C FE
646140-AZ-6	NEW JERSEY ST TPK AUTH TPK REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		60,030	55,000		1.F FE
64970H-ET-7	NEW YORK N Y CITY HSG DEV CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		850,632	800,000	3,450	1.A FE
64972B-C2-9	NEW YORK N Y CITY HSG DEV CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,540,635	1,500,000	7,625	1.C FE
64972C-CL-5	NEW YORK N Y CITY HSG DEV CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,548,052	3,350,000	18,844	1.C FE
64971X-MH-8	NEW YORK N Y CITY TRANSITIONAL		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		17,913,100	16,525,000	69,680	1.A FE
649883-G5-8	NEW YORK ST MTG AGY HOMEOWNER		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,276,523	1,195,000	11,353	1.B FE
649883-K8-7	NEW YORK ST MTG AGY HOMEOWNER		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,924,646	2,705,000	25,698	1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
649883-TM-7	NEW YORK ST MTG AGY HOMEOWNER		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		626,691	615,000	6,462	1.B FE
64988R-GM-8	NEW YORK ST MTG AGY REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,158,400	3,000,000	25,500	1.A FE
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOM		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		447,241	415,000		1.B FE
66645H-AL-8	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		190,827	150,000		1.C FE
66645H-AM-6	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		126,580	100,000		1.C FE
66645H-AN-4	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		441,550	350,000		1.C FE
66645H-AP-9	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		125,841	100,000		1.C FE
66645H-AQ-7	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		376,260	300,000		1.C FE
66645H-AT-1	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		310,163	250,000		1.C FE
66645H-AU-8	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		358,591	290,000		1.C FE
66645H-AV-6	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		474,871	385,000		1.C FE
66645H-AW-4	NORTHGLENN CO WSTEWTR		01/28/2021	RBC DOMINION SECURITIES		1,220,130	1,000,000		1.C FE
691879-GJ-3	OXNARD CALIF FING AUTH WTR REV		02/04/2021	STIFEL CAPITAL MARKETS		6,822,720	5,750,000		1.C FE
155176-AJ-9	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC		471,580	400,000		1.D FE
155176-AL-4	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC		465,744	400,000		1.D FE
155176-AN-0	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC		305,378	265,000		1.D FE
155176-AR-1	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC		239,839	210,000		1.D FE
155176-AS-9	OZARKS TECHNICAL CMNTY COLLEGE		03/11/2021	HILLTOP SECURITIES INC		199,316	175,000		1.D FE
708796-T6-4	PENNSYLVANIA HSG FIN AGY SINGL		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,033,505	950,000	8,431	1.C FE
73358X-CN-0	PORT AUTHORITY OF NEW YORK AND NEW		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		7,500,000	7,500,000		1.D Z
736398-AQ-1	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		278,930	230,000		1.C FE
736398-AR-9	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		240,780	200,000		1.C FE
736398-AS-7	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		210,170	175,000		1.C FE
736398-AT-5	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		239,416	200,000		1.C FE
736398-AU-2	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		322,164	270,000		1.C FE
736398-AV-0	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		267,599	225,000		1.C FE
736398-AW-8	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		706,122	600,000		1.C FE
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS		01/14/2021	OPPENHEIMER & CO., INC.		1,172,120	1,000,000		1.C FE
744829-DV-1	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		600,000	600,000		1.D FE
744829-DW-9	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		450,000	450,000		1.D Z
744829-DX-7	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		475,000	475,000		1.D FE
744829-DY-5	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		350,000	350,000		1.D FE
744829-DZ-2	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		550,000	550,000		1.D FE
744829-EA-6	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		1,190,000	1,190,000		1.D FE
744829-EB-4	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		1,250,000	1,250,000		1.D FE
744829-EC-2	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		900,000	900,000		1.D FE
744829-ED-0	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		570,000	570,000		1.D FE
744829-EE-8	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		600,000	600,000		1.D FE
744829-EF-5	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		1,670,000	1,670,000		1.D FE
744829-EG-3	PUEBLO CNTY COLO COP		01/29/2021	KEYBANC CAPITAL MARKETS		3,000,000	3,000,000		1.D FE
64971P-LA-1	QUEENS BASEBALL STADUIM		02/11/2021	GOLDMAN, SACHS & CO.		627,610	500,000		1.D Z
751100-MK-1	RALEIGH UTILITIES NC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,712,800	4,300,000	34,859	1.A FE
76221R-XN-8	RHODE ISLAND HSG & MTG FIN COR		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,264,280	4,000,000	31,500	1.B FE
762326-AR-7	RHODE ISLAND ST TPK & BRDG MOTOR F		03/15/2021	UMB BANK		406,408	400,000	4,075	1.G FE
79766D-PT-0	SAN FRANCISCO CALIF CITY & CNT		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		84,956	80,000	400	1.A Z
81257V-AA-9	SEATTLE CHILDREN HOSP		02/04/2021	JPMORGAN CHASE & CO.		9,495,000	9,495,000		1.C FE
81257V-AB-7	SEATTLE CHILDREN HOSP		02/04/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1.C FE
914318-2Y-5	UNIVERSITY IDAHO UNIV REVS		01/27/2021	WELLS FARGO		210,682	200,000		1.E FE
914639-KU-2	UNIVERSITY NEB FACS CORP REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,862,674	7,315,000	47,822	1.C FE
91417K-5S-6	UNIVERSITY OF COLORADO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,230,515	5,140,000	11,184	1.B FE
914318-2Z-2	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		330,066	300,000		1.E FE
914318-3A-6	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		269,084	235,000		1.E FE
914318-3B-4	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		267,377	225,000		1.E FE
914318-3C-2	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		171,858	140,000		1.E FE
914318-3D-0	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		290,393	230,000		1.E FE
914318-3E-8	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		194,133	150,000		1.E FE
914318-3F-5	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		297,340	225,000		1.E FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
914318-3G-3	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		269,232	200,000		1.E FE
914318-3J-7	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		814,950	600,000		1.E FE
914318-3L-2	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		995,100	740,000		1.E FE
914318-3M-0	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		1,225,313	915,000		1.E FE
914318-3P-3	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		505,921	380,000		1.E FE
914318-3Q-1	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		365,519	275,000		1.E FE
914318-3R-9	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		331,188	250,000		1.E FE
914318-3S-7	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		330,090	250,000		1.E FE
914318-3T-5	UNIVERSITY OF IDAHO		01/27/2021	WELLS FARGO		394,797	300,000		1.E FE
919259-CP-4	VALLEJO CALIF WATER REV		02/03/2021	PIPER JAFFRAY INC.		2,554,335	2,100,000		1.D Z
919259-CQ-2	VALLEJO CALIF WATER REV		02/03/2021	PIPER JAFFRAY INC.		3,627,180	3,000,000		1.C FE
92812U-H8-4	VIRGINIA ST HSG DEV AUTH COMWL		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,157,600	5,000,000	43,750	1.A FE
95662M-3C-2	WEST VIRGINIA ST HSG DEV FD		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,078,830	1,000,000	6,250	1.A FE
95662M-W8-9	WEST VIRGINIA ST HSG DEV FD		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		887,121	835,000	5,080	1.A FE
958638-YZ-5	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000		1.D FE
958638-ZA-9	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		680,000	680,000		1.D FE
958638-ZB-7	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		1.D FE
958638-ZC-5	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		550,000	550,000		1.D FE
958638-ZD-3	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		1,115,000	1,115,000		1.D FE
958638-ZF-8	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		905,000	905,000		1.D FE
958638-ZG-6	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		1,070,000	1,070,000		1.D FE
958638-ZH-4	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		1.D FE
958638-ZJ-0	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1.D FE
958638-ZK-7	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000		1.D FE
958638-ZL-5	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		755,000	755,000		1.D FE
958638-ZM-3	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000		1.D FE
958638-ZN-1	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		800,000	800,000		1.D FE
958638-ZP-6	WESTERN MICHIGAN UNIVERSITY		01/22/2021	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		1.D FE
97068L-AB-4	WILLIS-KNIGHTON MED CTR		02/03/2021	GOLDMAN, SACHS & CO.		7,500,000	7,500,000		1.F FE
98322Q-EZ-6	WYOMING CMNTY DEV AUTH HSG REV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		114,921	110,000	316	1.B FE
98851W-AH-6	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		800,000	800,000		1.D FE
98851W-AJ-2	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.D FE
98851W-AK-9	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		650,000	650,000		1.D FE
98851W-AM-5	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.D FE
98851W-AN-3	YUMA ARIZ		01/13/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.D FE
3199999. Subtotal - Bonds - U.S. Special Revenues						352,927,234	332,536,000	682,903	XXX
817826-AA-8	7-ELEVEN INC		01/27/2021	SMBC Nikko Securities America, Inc		9,991,700	10,000,000		2.B FE
817826-AB-6	7-ELEVEN INC		01/27/2021	SMBC Nikko Securities America, Inc		19,983,400	20,000,000		2.B FE
817826-AC-4	7-ELEVEN INC		01/27/2021	SMBC Nikko Securities America, Inc		4,988,100	5,000,000		2.B FE
817826-AD-2	7-ELEVEN INC		01/27/2021	CREDIT SUISSE		7,974,960	8,000,000		2.B FE
817826-AE-0	7-ELEVEN INC		01/27/2021	CREDIT SUISSE		12,992,850	13,000,000		2.B FE
817826-AF-7	7-ELEVEN INC		01/27/2021	CREDIT SUISSE		4,945,550	5,000,000		2.B FE
817826-AG-5	7-ELEVEN INC		01/27/2021	CREDIT SUISSE		14,942,550	15,000,000		2.B FE
817826-AH-3	7-ELEVEN INC		01/27/2021	SMBC Nikko Securities America, Inc		12,000,000	12,000,000		2.B FE
002824-BF-6	ABBOTT LABORATORIES		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		11,296,229	9,643,000	31,139	1.G FE
002824-BG-4	ABBOTT LABORATORIES		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,390,650	1,011,000	4,135	1.G FE
00287Y-AQ-2	ABBVIE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,755,589	3,371,000	15,844	2.B FE
00287Y-BC-2	ABBVIE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,770,803	1,624,000	7,951	2.B FE
00287Y-BV-0	ABBVIE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,714,716	6,072,000	19,903	2.B FE
00287Y-CX-5	ABBVIE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,330,408	1,193,000	13,348	2.C FE
00081T-AK-4	ACCO BRANDS CORP		03/01/2021	BARCLAYS		15,625,000	15,625,000		3.C FE
00489L-AF-0	ACRISURE LLC		01/29/2021	JPMORGAN CHASE & CO.		6,150,000	6,150,000		4.B FE
00774M-AC-9	AERCAP IRELAND CAPITAL DAC / AERCA	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,518,883	3,314,000	53,484	2.C FE
00810G-AC-8	AETHON UNITED BR LP		01/26/2021	RBC DOMINION SECURITIES		825,000	825,000		1.D Z
001055-BK-7	AFLAC INCORPORATED		03/03/2021	GOLDMAN, SACHS & CO.		9,990,300	10,000,000		1.G FE
00900C-AJ-3	AIMCO 2017-AA XR CLO		03/16/2021	JPMORGAN CHASE & CO.		3,800,000	3,800,000		1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00144G-AC-5	AIMCO 2021-14A A CLO		03/04/2021	JPMORGAN CHASE & CO.		23,500,000	23,500,000		1.A FE
00144G-AE-1	AIMCO 2021-14A B CLO		03/04/2021	JPMORGAN CHASE & CO.		2,400,000	2,400,000		1.C FE
00144G-AG-6	AIMCO 2021-14A C CLO		03/04/2021	JPMORGAN CHASE & CO.		1,300,000	1,300,000		1.F FE
00144G-AJ-0	AIMCO 2021-14A D CLO		03/04/2021	JPMORGAN CHASE & CO.		1,100,000	1,100,000		2.C FE
00144F-AA-1	AIMCO 2021-14A E CLO		03/04/2021	JPMORGAN CHASE & CO.		730,000	730,000		3.C FE
00144F-AC-7	AIMCO 2021-14A SUB CLO		03/04/2021	JPMORGAN CHASE & CO.		1,570,565	1,820,000		6. *
00912X-BF-0	AIR LEASE CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,907,880	6,884,000	79,596	2.B FE
00912X-BJ-2	AIR LEASE CORPORATION		03/04/2021	STIFEL CAPITAL MARKETS		5,047,500	5,100,000	1,550	3.A FE
00914A-AL-6	AIR LEASE CORPORATION		01/19/2021	SOCIETE GENERALE		12,417,000	12,500,000		2.B FE
01609W-AX-0	ALIBABA GROUP HOLDING LTD	D	02/04/2021	MORGAN STANLEY		14,975,850	15,000,000		1.E FE
017175-AC-4	ALLEGHANY CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,058,114	994,000	547	2.A FE
00162L-CS-4	ALM 2015-16A A2R2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,976,046	8,000,000	30,106	1.A FE
02014P-DQ-4	ALM_17-R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,241,641	4,250,000	21,519	1.F FE
02209S-AS-2	ALTRIA GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,125,895	2,847,000	47,766	2.B FE
02209S-BL-6	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE		9,989,500	10,000,000		2.B FE
02209S-BM-4	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE		11,929,320	12,000,000		2.B FE
02209S-BN-2	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE		14,889,750	15,000,000		2.B FE
02209S-BP-7	ALTRIA GROUP INC ABS		02/01/2021	CREDIT SUISSE		5,455,450	5,500,000		2.B FE
00164V-AF-0	AMC NETWORKS INC		01/25/2021	JPMORGAN CHASE & CO.		8,885,000	8,885,000		3.C FE
00253X-AA-9	AMERICAN AIRLINES INC		03/11/2021	GOLDMAN, SACHS & CO.		16,225,000	16,120,000		3.B FE
00253X-AB-7	AMERICAN AIRLINES INC		03/10/2021	GOLDMAN, SACHS & CO.		13,120,000	13,120,000		3.B FE
02377B-AB-2	AMERICAN AIRLINES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,026,665	1,043,000	10,326	2.A FE
025816-BS-7	AMERICAN EXPRESS COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		845,530	795,000	9,310	1.G FE
025816-BW-8	AMERICAN EXPRESS COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,257,823	2,085,000	31,715	2.A FE
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATIO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,537,533	3,977,000	21,144	1.G FE
02665W-DD-0	AMERICAN HONDA FINANCE CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,014,443	958,000	6,351	1.G FE
02665W-DW-8	AMERICAN HONDA FINANCE CORPORATION		03/22/2021	JPMORGAN CHASE & CO.		2,994,930	3,000,000		1.G FE
03027X-AD-2	AMERICAN TOWER CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,012,950	895,000	16,906	2.C FE
03027X-AT-7	AMERICAN TOWER CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,455,980	1,339,000	5,774	2.C FE
03027X-BL-3	AMERICAN TOWER CORPORATION		03/24/2021	MORGAN STANLEY		2,997,540	3,000,000		2.C FE
031162-CT-5	AMGEN INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,241,578	2,091,000	16,612	2.A FE
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		03/23/2021	WELLS FARGO		2,543,750	2,500,000	41,753	3.B FE
03328L-AA-0	ANCHC_4R-R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,496,271	1,500,000	3,446	1.A FE
03329K-AQ-6	ANCHC_8R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,434,015	4,448,045	9,816	1.A FE
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC	D	03/15/2021	BANK OF AMERICA/MERRILL LYNCH		7,954,240	8,000,000		2.B FE
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	D	03/15/2021	BANK OF AMERICA/MERRILL LYNCH		4,987,500	5,000,000		2.B FE
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,672,045	4,103,000	74,732	2.A FE
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		03/01/2021	WELLS FARGO		3,048,750	3,000,000	958	4.B FE
03674X-AJ-5	ANTERO RESOURCES CORP		02/26/2021	BANK OF AMERICA/MERRILL LYNCH		6,154,375	6,250,000	36,701	4.B FE
03674X-AQ-9	ANTERO RESOURCES CORP		01/11/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4.B FE
036752-AB-9	ANTHEM INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,399,749	2,081,000	6,330	2.B FE
036752-AJ-2	ANTHEM INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,818,265	2,635,000	28,857	2.B FE
00185A-AD-6	AON PLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,447,505	1,326,000	5,009	2.A FE
00185A-AF-1	AON PLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,830,726	3,513,000	5,806	2.A FE
00185A-AK-0	AON PLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		910,907	799,000	1,376	2.A FE
037411-BF-1	APACHE CORPORATION		02/26/2021	BARCLAYS		4,567,500	4,500,000	24,969	3.A FE
037411-BJ-3	APACHE CORPORATION		03/18/2021	BARCLAYS		2,028,070	1,969,000	57,327	3.A FE
037833-AL-4	APPLE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,704,321	1,349,000	8,223	1.B FE
037833-DP-2	APPLE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		11,108,213	10,288,000	69,158	1.B FE
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA		02/05/2021	Various		2,720,713	2,585,000	63,189	4.B FE
039653-AA-8	ARCOSA INC		03/31/2021	JPMORGAN CHASE & CO.		4,200,000	4,200,000		3.A FE
04016Q-AC-0	ARES_45 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,971,270	5,000,000	24,775	1.F FE
00206R-CN-0	AT&T INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,136,209	1,922,000	8,350	2.B FE
00206R-CT-7	AT&T INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,632,673	3,139,000	48,197	2.B FE
00206R-HJ-4	AT&T INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,581,469	1,326,000	19,227	2.B FE
00206R-HT-2	AT&T INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,132,152	994,000	17,761	2.B FE
04966H-AG-1	ATRM_13 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,848,863	6,000,000	23,440	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05348E-AV-1	AVALONBAY COMMUNITIES		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,214,016	1,989,000	5,718	1.G FE
05348E-BH-1	AVALONBAY COMMUNITIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,660,992	3,404,000	38,456	1.G FE
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		02/17/2021	MORGAN STANLEY		4,662,500	4,650,000		4.C FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		03/09/2021	CREDIT AGRICOLE		7,635,000	7,635,000		4.C FE
05964H-AL-9	BANCO SANTANDER SA	D	03/23/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1.G FE
06051G-FF-1	BANK OF AMERICA CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,783,254	4,309,000	43,090	1.G FE
06051G-GF-0	BANK OF AMERICA CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,044,911	2,651,000	45,337	1.G FE
06051G-HD-4	BANK OF AMERICA CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,487,748	6,629,000	6,925	1.F FE
06051G-HG-7	BANK OF AMERICA CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,879,275	2,466,000	31,546	1.F FE
06051G-HU-6	BANK OF AMERICA CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		832,334	676,000	5,207	1.F FE
06406G-AA-9	BANK OF NEW YORK MELLON CORP/THE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,033,457	1,800,000	9,150	1.F FE
06406H-CQ-0	BANK OF NEW YORK MELLON CORP/THE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,397,698	4,640,000	21,892	1.F FE
06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		9,082,345	7,954,000	109,511	1.F FE
06738E-AE-5	BARCLAYS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,289,430	3,899,000	41,508	2.B FE
06738E-BR-5	BARCLAYS PLC	D	03/03/2021	BARCLAYS		2,000,000	2,000,000		2.B FE
07274E-AG-8	BAYER US FINANCE LLC	C	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		723,628	663,000	5,159	2.A FE
05531F-BE-2	BB&T CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,810,799	2,486,000	6,643	1.G FE
05531F-BF-9	BB&T CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,383,083	1,259,000	3,279	1.G FE
05553L-AA-1	BCPE ULYSSES MERGER SUB LLC		01/21/2021	BARCLAYS		1,406,001	1,415,000		1.D Z
07403V-AA-7	BEASLEY MEZZANINE HOLDINGS LLC		01/21/2021	GOLDMAN, SACHS & CO.		1,735,000	1,735,000		1.D Z
075887-BV-0	BECTON DICKINSON AND COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,023,155	2,781,000	6,495	2.C FE
075887-CL-1	BECTON DICKINSON AND COMPANY		02/08/2021	MORGAN STANLEY		6,500,000	6,500,000		2.C FE
08576P-AB-7	BERRY GLOBAL INC		02/26/2021	WELLS FARGO		34,658,400	35,000,000	109,900	2.C FE
08576P-AC-5	BERRY GLOBAL INC		01/11/2021	JPMORGAN CHASE & CO.		9,487,935	9,500,000	1,003	2.C FE
09627X-AY-7	BLUEM 2015-1A BR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,000,149	2,000,000	12,107	1.E FE
09659T-2C-4	BNP PARIBAS SA	D	01/19/2021	BNP CAPITAL MARKETS		4,000,000	4,000,000		2.A FE
09659W-2N-3	BNP PARIBAS SA	D	01/06/2021	BNP CAPITAL MARKETS		12,700,000	12,700,000		1.G FE
097023-DD-4	BOEING CO		02/02/2021	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		2.C FE
097023-DE-2	BOEING CO		02/02/2021	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000		2.C FE
097023-DG-7	BOEING CO		02/02/2021	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000		2.C FE
10112R-BB-9	BOSTON PROPERTIES LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,852,049	2,555,000	2,413	2.A FE
101137-AN-7	BOSTON SCIENTIFIC CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,431,297	1,326,000	13,674	2.C FE
101137-AR-8	BOSTON SCIENTIFIC CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,495,653	1,326,000	6,523	2.C FE
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		02/03/2021	JPMORGAN CHASE & CO.		1,895,600	2,000,000	10,450	1.F FE
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,092,680	3,745,000	57,168	1.F FE
05565Q-CJ-5	BP CAPITAL MARKETS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,785,961	1,631,000	17,190	1.F FE
05578A-AP-3	BPCE SA	D	01/12/2021	BANK OF AMERICA/MERRILL LYNCH		14,930,850	15,000,000		1.E FE
05583J-AJ-1	BPCE SA	D	01/12/2021	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		1.G FE
110122-DB-1	BRISTOL-MYERS SQUIBB CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,333,120	1,216,000	5,632	1.F FE
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,773,032	8,730,000	16,878	1.F FE
11135F-BF-7	BROADCOM INC		01/04/2021	BNP CAPITAL MARKETS		4,988,600	5,000,000		2.C FE
11135F-BG-5	BROADCOM INC		01/04/2021	SUNTRUST INVESTMENT SERVICES, INC.		1,792,224	1,800,000		2.C FE
11135F-BH-3	BROADCOM INC		01/20/2021	MORGAN STANLEY		3,192,288	3,200,000	653	2.C FE
11135F-BJ-9	BROADCOM INC		01/04/2021	MORGAN STANLEY		9,467,130	9,500,000		2.C FE
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOL		01/22/2021	Various		8,529,806	8,355,000		4.C FE
08179C-AJ-0	BSP_11 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,979,948	2,000,000	11,426	1.F FE
08179X-AS-4	BSP_2R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		986,604	1,000,000	6,038	1.F FE
08180X-AU-6	BSP_8R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,927,015	2,000,000	8,388	1.F FE
118230-AQ-4	BUCKEYE PARTNERS LP		02/26/2021	BARCLAYS		2,729,725	2,740,000	27,358	3.B FE
118230-AR-2	BUCKEYE PARTNERS LP		02/26/2021	BARCLAYS		1,997,088	1,970,000	20,541	3.B FE
12116L-AA-7	BURFORD CAPITAL GLBL FIN		03/26/2021	JEFFERIES & COMPANY, INC.		1,000,000	1,000,000		1.D Z
12189L-AN-1	BURLINGTN NORTH SANTA FE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,817,477	1,349,000	17,676	1.G FE
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,722,174	1,521,000	2,197	1.G FE
05605H-AC-4	BWX TECHNOLOGIES INC		03/29/2021	MORGAN STANLEY		4,480,000	4,480,000		3.C FE
14040H-BD-6	CAPITAL ONE FINANCIAL CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,223,334	1,140,000	1,773	2.A FE
14040H-BT-1	CAPITAL ONE FINANCIAL CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,456,658	1,326,000	7,415	2.A FE
143658-BN-1	CARNIVAL CORP		02/10/2021	JPMORGAN CHASE & CO.		27,700,000	27,700,000		4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
146869-AF-9	CARVANA CO		03/25/2021	JPMORGAN CHASE & CO.		6,000,000	6,000,000		5.B FE
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		02/10/2021	JPMORGAN CHASE & CO.		8,800,000	8,800,000		4.A FE
14912H-QB-9	CATERPILLAR FINANCIAL SERVICES COR		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,185,429	1,160,000	1,160	1.G FE
19737L-AA-1	CECLO 2021-31A X CLO		02/01/2021	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000		1.A FE
15032A-AN-7	CEDF 2016-5A A1R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,596,107	2,605,000	7,056	1.A FE
151290-BZ-5	CEMEX SAB DE CV	D	01/07/2021	BNP CAPITAL MARKETS		4,260,000	4,260,000		3.C FE
15135B-AR-2	CENTENE CORPORATION		03/11/2021	Various		10,472,500	10,000,000	106,250	3.A FE
15135B-AX-9	CENTENE CORPORATION		02/10/2021	BANK OF AMERICA/MERRILL LYNCH		23,635,000	23,635,000		3.A FE
15723R-AC-8	CFX ESCROW CORP		02/24/2021	JPMORGAN CHASE & CO.		2,146,120	2,000,000	3,896	3.B FE
14311M-AQ-9	CGMS 2015-3A A2R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,984,770	2,000,000	6,580	1.B FE
159864-AG-2	CHARLES RIVER LABORATORIES INC		03/08/2021	JPMORGAN CHASE & CO.		4,650,000	4,650,000		3.B FE
159864-AJ-6	CHARLES RIVER LABORATORIES INC		03/08/2021	JPMORGAN CHASE & CO.		3,070,000	3,070,000		3.B FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		01/28/2021	Various		6,027,750	5,700,000	58,544	3.B FE
808513-AX-3	CHARLES SCHWAB CORPORATION (THE)		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,323,104	1,163,000	4,975	1.F FE
808513-BG-9	CHARLES SCHWAB CORPORATION (THE)		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,365,035	5,313,000	4,870	1.F FE
808513-BK-0	CHARLES SCHWAB CORPORATION (THE)		03/15/2021	CREDIT SUISSE		5,000,000	5,000,000		2.B FE
808513-BP-9	CHARLES SCHWAB CORPORATION (THE)		03/16/2021	CREDIT SUISSE		2,994,930	3,000,000		1.F FE
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,540,080	1,326,000	28,563	2.C FE
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,493,763	3,314,000	64,928	2.C FE
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L		02/18/2021	MORGAN STANLEY		6,626,760	7,000,000	67,375	2.C FE
16411Q-AH-4	CHENIERE ENERGY PARTNERS LP		02/25/2021	JPMORGAN CHASE & CO.		15,740,000	15,740,000		3.B FE
165167-DF-1	CHESAPEAKE ENERGY CORPORATION		02/02/2021	GOLDMAN, SACHS & CO.		400,000	400,000		1.D Z
165167-DG-9	CHESAPEAKE ENERGY CORPORATION		02/02/2021	GOLDMAN, SACHS & CO.		200,000	200,000		1.D Z
166756-AS-5	CHEVRON USA INC		01/06/2021	EXCHANGE		6,998,878	7,000,000	51,188	1.D FE
12552M-AG-3	CIFC 2013-3RA B CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,964,043	2,000,000	7,685	1.F FE
125523-AF-7	CIGNA CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,569,714	1,452,000	25,108	2.B FE
125523-CP-3	CIGNA CORP		03/01/2021	WELLS FARGO		4,998,550	5,000,000		2.B FE
17287H-AA-8	CITADEL FINANCE LLC		03/03/2021	UNION BANK OF SWITZERLAND		4,976,550	5,000,000		2.C FE
172967-LP-4	CITIGROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		9,017,487	7,954,000	127,237	2.A FE
177376-AG-5	CITRIX SYSTEMS INC		02/09/2021	JPMORGAN CHASE & CO.		15,965,760	16,000,000		2.B FE
12563D-AA-3	CK HUTCHISON INTERNATIONAL (19) (I	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,830,473	8,259,000	72,553	1.F FE
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		02/02/2021	DEUTSCHE BANK AG		2,000,000	2,000,000		5.B FE
185899-AK-7	CLEVELAND-CLIFFS INC		02/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,565,000	4,565,000		1.D Z
185899-AL-5	CLEVELAND-CLIFFS INC		02/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,565,000	4,565,000		4.C FE
191216-CP-3	COCA-COLA CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,306,215	1,011,000	11,121	1.E FE
20030N-BY-6	COMCAST CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,205,601	1,955,000	26,881	1.G FE
20030N-CS-8	COMCAST CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,091,561	7,043,000	58,731	1.G FE
20030N-CT-6	COMCAST CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,739,260	3,937,000	34,492	1.G FE
20030N-DK-4	COMCAST CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,944,880	6,987,000	57,643	1.G FE
201723-AP-8	COMMERCIAL METALS COMPANY		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		1,735,000	1,735,000		1.D Z
12543D-BJ-8	COMMUNITY HEALTH SYSTEMS INC		01/19/2021	CREDIT SUISSE		1,890,000	1,890,000		5.C FE
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS		03/03/2021	BANK OF AMERICA/MERRILL LYNCH		4,480,000	4,480,000		4.A FE
205768-AS-3	COMSTOCK RESOURCES INC		03/03/2021	BANK OF AMERICA/MERRILL LYNCH		4,840,000	4,740,000		4.B FE
20826F-AG-1	CONOCOPHILLIPS CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		727,436	663,000	2,838	1.G FE
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC		03/05/2021	MORGAN STANLEY		6,400,000	6,400,000		4.B FE
74977R-DK-7	COOPERATIEVE RABOBANK UA	D	02/17/2021	BARCLAYS		3,000,000	3,000,000		1.G FE
12598F-AA-7	CPI CARD GROUP INC		03/01/2021	JEFFERIES & COMPANY, INC.		825,000	825,000		1.D Z
22535W-AH-0	CREDIT AGRICOLE SA	D	01/19/2021	CREDIT AGRICOLE		13,500,000	13,500,000		1.G FE
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,412,912	3,977,000	44,852	1.F FE
225401-AM-0	CREDIT SUISSE GROUP AG	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,326,577	2,211,000	17,518	2.A FE
225401-AT-5	CREDIT SUISSE GROUP AG	D	01/26/2021	CREDIT SUISSE		3,200,000	3,200,000		2.A FE
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,329,743	1,259,000	14,087	2.A FE
225433-AC-5	CREDIT SUISSE GROUP FUNDING GUERNS	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,472,138	1,326,000	13,122	2.A FE
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		02/04/2021	STIFEL CAPITAL MARKETS		1,586,406	1,625,000	24,629	4.A FE
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP		01/07/2021	Various		4,012,500	4,000,000		4.A FE
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		01/12/2021	JPMORGAN CHASE & CO.		3,200,000	3,200,000		1.D Z
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,070,735	1,906,000	20,331	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,936,015	4,640,000	67,396	2.C FE
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		02/08/2021	BARCLAYS		18,940,340	19,000,000		2.C FE
126650-CS-7	CVS HEALTH CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,145,876	7,093,000	29,554	2.B FE
126650-CU-2	CVS HEALTH CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,757,057	2,512,000	6,018	2.B FE
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	02/16/2021	INVESTEC		(16,872)			4.B PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	02/16/2021	INVESTEC		(11,253)			4.B PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	02/16/2021	INVESTEC		(38,863)			4.B PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	02/16/2021	Various		114,352	165,958		4.B PL
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC	C	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,618,005	2,353,000	33,857	2.A FE
233851-EB-6	DAIMLER FINANCE NORTH AMERICA LLC	C	02/25/2021	BANK OF AMERICA/MERRILL LYNCH		2,994,600	3,000,000		2.A FE
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC	C	02/25/2021	BANK OF AMERICA/MERRILL LYNCH		2,996,250	3,000,000		2.A FE
237266-AH-4	DARLING INGREDIENTS INC		03/16/2021	Various		9,597,713	9,073,000	178,566	3.A FE
23918K-AS-7	DAVITA INC		02/24/2021	JPMORGAN CHASE & CO.		8,786,113	8,635,000	94,295	4.A FE
251526-CG-2	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	03/30/2021	DEUTSCHE BANK AG		3,000,000	3,000,000		2.C FE
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	03/16/2021	DEUTSCHE BANK AG		3,000,000	3,000,000		2.A FE
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		01/07/2021	BARCLAYS		4,674,175	5,750,000	125,342	5.A FE
25278X-AQ-2	DIAMONDBACK ENERGY INC		03/18/2021	CREDIT SUISSE		4,983,450	5,000,000		2.C FE
25278X-AR-0	DIAMONDBACK ENERGY INC		03/18/2021	GOLDMAN, SACHS & CO.		2,491,475	2,500,000		2.C FE
26078J-AB-6	DOWDUPONT INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,416,620	7,629,000	40,991	2.A FE
26442C-AM-6	DUKE ENERGY CAROLINAS		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,287,734	1,011,000	1,910	1.F FE
26441C-AN-5	DUKE ENERGY CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,648,607	3,314,000	26,236	2.B FE
26441C-AS-4	DUKE ENERGY CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,698,094	3,394,000	29,980	2.B FE
26444H-AE-1	DUKE ENERGY FLORIDA LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,417,930	6,320,000	110,740	1.F FE
267475-AD-3	DYCOM INDUSTRIES INC		03/25/2021	BANK OF AMERICA/MERRILL LYNCH		5,375,000	5,375,000		3.C FE
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATIN		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,609,416	4,163,000	29,835	2.B FE
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP	A	03/31/2021	BANK OF AMERICA/MERRILL LYNCH		2,996,490	3,000,000		2.A FE
532457-BP-2	ELI LILLY AND COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,118,600	1,004,000	3,977	1.F FE
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I		03/11/2021	JPMORGAN CHASE & CO.		6,310,000	6,310,000		4.A FE
29279X-AA-8	ENDURANCE ACQUISITION MERGER SUB		01/27/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		1.D Z
29273R-BG-3	ENERGY TRANSFER PARTNERS LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		525,012	464,000	10,163	2.C FE
29364G-AN-3	ENTERGY CORPORATION		03/02/2021	MORGAN STANLEY		4,982,600	5,000,000		2.B FE
29364W-AR-9	ENTERGY LOUISIANA LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		695,024	663,000	1,823	1.F FE
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,816,193	3,314,000	49,452	2.A FE
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,942,604	3,314,000	28,652	2.A FE
26875P-AK-7	EOG RESOURCES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		345,420	331,000	2,558	1.G FE
26875P-AM-3	EOG RESOURCES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		613,224	557,000	4,386	1.G FE
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		01/04/2021	BARCLAYS		7,000,000	7,000,000		3.C FE
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		02/26/2021	BARCLAYS		14,974,844	15,045,000	25,971	3.C FE
29449W-AF-4	EQUITABLE FINANCIAL LIFE GLOBAL FU		03/03/2021	JPMORGAN CHASE & CO.		6,981,240	7,000,000		1.F FE
26884T-AL-6	ERAC USA FINANCE LLC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		626,001	563,000	2,770	2.A FE
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		791,333	716,000	2,014	1.G FE
26884A-BF-9	ERP OPERATING LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,200,462	1,989,000	9,448	1.G FE
26907Y-AB-0	ESH HOSPITALITY INC		03/15/2021	DEUTSCHE BANK AG		1,680,938	1,650,000	35,189	3.C FE
30231G-AJ-1	EXXON MOBIL CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		728,970	713,000	5,460	1.D FE
30231G-AY-8	EXXON MOBIL CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,097,375	1,011,000	11,355	1.D FE
31428X-AY-2	FEDEX CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,340,151	1,210,000	22,318	2.B FE
31428X-BC-9	FEDEX CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,500,202	1,367,000	18,227	2.B FE
315289-AA-6	FERRELLGAS ESCROW LLC		03/16/2021	JPMORGAN CHASE & CO.		2,730,000	2,730,000		4.C FE
315289-AC-2	FERRELLGAS ESCROW LLC		03/17/2021	JPMORGAN CHASE & CO.		4,356,038	4,385,000		4.C FE
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,181,041	1,006,000	4,192	2.B FE
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV		02/23/2021	JPMORGAN CHASE & CO.		9,985,000	10,000,000		2.B FE
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV		02/23/2021	JPMORGAN CHASE & CO.		10,936,530	11,000,000		2.B FE
335934-AR-6	FIRST QUANTUM MINERALS LTD	A	02/17/2021	BANK OF AMERICA/MERRILL LYNCH		2,628,125	2,500,000	80,208	5.A FE
337738-AQ-1	FISERV INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,403,856	2,207,000	20,967	2.B FE
33829T-AA-4	FIVE CORNERS FUNDING TRUST		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,323,305	1,193,000	6,736	1.G FE
341081-FF-9	FLORIDA POWER & LIGHT		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,282,692	1,011,000	17,377	1.E FE
343498-AC-5	FLOWERS FOODS INC		03/02/2021	DEUTSCHE BANK AG		9,951,400	10,000,000		2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/18/2021	JPMORGAN CHASE & CO.		18,295,000	18,295,000		3.A FE
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,961,147	2,661,000	42,687	1.G FE
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		01/06/2021	BARCLAYS		4,190,000	4,000,000	24,444	3.A FE
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		02/10/2021	LOOP CAPITAL MARKETS		8,800,000	8,800,000		3.A FE
34959E-AA-7	FORTINET INC		02/24/2021	BANK OF AMERICA/MERRILL LYNCH		6,962,410	7,000,000		2.A FE
350392-AA-4	FOUNDATION BUILDING MATERIALS INC		02/12/2021	Various		12,892,500	12,750,000	4,167	5.A FE
36320W-AQ-9	GALXY 2015-21A CR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		972,956	1,000,000	3,991	1.F FE
36319T-AA-4	GALXY 2017-23A A CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,105,114	8,105,000	22,547	1.A FE
361448-AY-9	GATX CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,161,717	4,640,000	44,402	2.B FE
361448-BD-4	GATX CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,694,725	3,347,000	55,002	2.B FE
361448-BG-7	GATX CORPORATION		02/01/2021	BANK OF AMERICA/MERRILL LYNCH		4,962,400	5,000,000		2.B FE
369550-BH-0	GENERAL DYNAMICS CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,756,002	1,349,000	14,333	1.F FE
370334-CE-2	GENERAL MILLS INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,887,161	2,651,000	20,162	2.B FE
370334-CG-7	GENERAL MILLS INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,384,766	1,989,000	17,172	2.B FE
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,609,648	3,314,000	28,362	2.C FE
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC		01/05/2021	DEUTSCHE BANK AG		9,980,700	10,000,000		2.C FE
37190A-AA-7	GENPACT LUXEMBOURG SARL		03/23/2021	WELLS FARGO		4,993,500	5,000,000		2.C FE
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		03/15/2021	DIRECT		521,537	521,537		4.A FE
37954F-AJ-3	GLOBAL PARTNERS LP		02/26/2021	Various		19,455,348	18,515,000	460,954	4.B FE
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		02/22/2021	JPMORGAN CHASE & CO.		6,385,000	6,385,000		3.C FE
38141G-VM-3	GOLDMAN SACHS GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,984,530	1,796,000	23,548	2.A FE
38141G-XR-0	GOLDMAN SACHS GROUP INC/THE		01/20/2021	GOLDMAN, SACHS & CO.		8,200,000	8,200,000		1.F FE
38141G-XZ-2	GOLDMAN SACHS GROUP INC/THE		03/01/2021	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		1.F FE
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE		03/01/2021	GOLDMAN, SACHS & CO.		20,000,000	20,000,000		1.F FE
38143C-2G-5	GOLDMAN SACHS GROUP INC/THE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		675,576	663,000	884	2.A FE
38143C-3R-0	GOLDMAN SACHS GROUP INC/THE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		531,356	497,000	663	2.A FE
38869P-AN-4	GRAPHIC PACKAGING INTERNATIONAL LL		03/01/2021	WELLS FARGO		10,000,000	10,000,000		2.C FE
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LL		03/01/2021	WELLS FARGO		15,000,000	15,000,000		2.C FE
389375-AJ-5	GRAY TELEVISION INC		03/02/2021	CANTOR FITZGERALD		3,120,000	3,000,000	23,990	4.A FE
41984L-AA-5	HAWAIIAN AIRLINES INC	D	02/25/2021	Various		19,424,929	18,600,000	26,945	4.A FE
404119-BN-8	HCA INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,695,436	2,396,000	35,274	2.C FE
40414L-AL-3	HCP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,218,125	2,005,000	29,351	2.A FE
40414L-AN-9	HCP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,917,858	1,690,000	5,633	2.A FE
42704M-AA-0	HERBALIFE NUTRITION LTD		02/23/2021	BARCLAYS		5,475,000	5,000,000	290,938	3.C FE
428104-AA-1	HESS MIDSTREAM PARTNERS LP		02/16/2021	CANTOR FITZGERALD		4,316,828	4,126,000	37,005	3.A FE
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,112,679	1,989,000	18,476	2.B FE
431318-AU-8	HILCORP ENERGY I LP		02/26/2021	Various		4,415,000	4,370,000	12,778	3.C FE
431318-AV-6	HILCORP ENERGY I LP		02/26/2021	Various		4,642,500	4,575,000	20,000	3.C FE
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		02/26/2021	Various		2,095,000	2,000,000	42,014	3.C FE
431571-AE-8	HILLENBRAND INC		02/24/2021	HSBC SECURITIES, INC.		8,465,000	8,465,000		3.A FE
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		01/15/2021	BANK OF AMERICA/MERRILL LYNCH		7,577,500	7,000,000	88,326	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		23,000,000	23,000,000		3.B FE
437076-BC-5	HOME DEPOT INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,537,340	1,402,000	19,862	1.F FE
437076-BK-7	HOME DEPOT INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,493,216	1,326,000	13,080	1.F FE
437076-CA-8	HOME DEPOT INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		10,405,377	9,482,000	50,044	1.F FE
43734L-AA-4	HOME POINT CAPITAL INC		01/13/2021	JPMORGAN CHASE & CO.		4,400,000	4,400,000		4.B FE
44267D-AE-7	HOWARD HUGHES CORP		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		4,330,000	4,330,000		1.D Z
404280-CC-1	HSBC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,360,363	5,508,000	23,707	1.F FE
404280-BF-5	HSBC HOLDINGS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,066,970	2,022,000	26,196	1.F FE
404280-BX-6	HSBC HOLDINGS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		755,608	663,000	8,616	1.F FE
443628-AJ-1	HUDBAY MINERALS INC	A	02/22/2021	BARCLAYS		2,500,000	2,500,000		1.D Z
445587-AE-8	HUNT COS INC		03/31/2021	JEFFERIES & COMPANY, INC.		8,220,000	8,220,000		4.A FE
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE		1,799,938	1,800,000	12,493	2.C FE
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE		5,399,797	5,400,000	40,950	2.C FE
44891A-BR-7	HYUNDAI CAPITAL AMERICA		01/05/2021	JPMORGAN CHASE & CO.		18,476,505	18,500,000		2.A FE
44891A-BS-5	HYUNDAI CAPITAL AMERICA		01/05/2021	JPMORGAN CHASE & CO.		14,481,150	14,500,000		2.A FE
44891A-BT-3	HYUNDAI CAPITAL AMERICA		01/05/2021	JPMORGAN CHASE & CO.		9,989,500	10,000,000		2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44891A-BU-0	HYUNDAI CAPITAL AMERICA		03/30/2021	MIZUHO SECURITIES USA INC.		2,994,180	3,000,000		2.A FE
44920U-AP-3	HYUNDAI CAPITAL SERVICES INC	D	02/01/2021	HSBC SECURITIES, INC.		6,968,640	7,000,000		2.A FE
45569L-AC-5	INDIGO NATURAL RESOURCES LLC		01/19/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4.C FE
45674G-AA-2	INEOS QUATTRO HOLDINGS LTD	D	01/21/2021	JPMORGAN CHASE & CO.		1,600,000	1,600,000		1.D Z
456837-AV-5	ING GROEP NV	D	03/24/2021	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		1.G FE
458140-AU-4	INTEL CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		745,350	683,000	2,072	1.E FE
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	A	01/25/2021	BANK OF AMERICA/MERRILL LYNCH		1,025,000	1,000,000	23,000	1.D Z
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,542,165	1,359,000	17,191	1.F FE
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,744,681	3,314,000	13,974	1.F FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,782,204	7,590,000	33,944	1.F FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,707,965	1,349,000	7,153	1.F FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		03/16/2021	JPMORGAN CHASE & CO.		2,655,000	2,655,000		3.C FE
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,422,256	2,177,000	19,303	2.B FE
24422E-TC-3	JOHN DEERE CAPITAL CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		746,508	663,000	6,888	1.F FE
46625H-JD-3	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		345,741	331,000	6,496	1.F FE
46625H-JE-1	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,568,100	1,491,000	13,191	1.F FE
46647P-AJ-5	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		823,244	676,000	11,445	1.F FE
46647P-AM-8	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,459,138	1,283,000	19,759	1.F FE
46647P-AS-5	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		9,407,826	9,280,000	11,776	1.F FE
46647P-AU-0	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,830,704	6,297,000	104,937	1.F FE
46647P-BA-3	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,868,977	3,367,000	56,296	1.F FE
46647P-BW-5	JPMORGAN CHASE & CO		01/28/2021	JPMORGAN CHASE & CO.		22,000,000	22,000,000		1.F FE
48128B-AB-7	JPMORGAN CHASE & CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		613,259	597,000	8,181	1.F FE
489170-AF-7	KENNAMETAL INC		02/08/2021	BANK OF AMERICA/MERRILL LYNCH		4,996,950	5,000,000		2.B FE
489399-AL-9	KENNEDY-WILSON INC		03/01/2021	BANK OF AMERICA/MERRILL LYNCH		7,849,150	7,810,000	7,806	4.A FE
489399-AM-7	KENNEDY-WILSON INC		03/01/2021	BANK OF AMERICA/MERRILL LYNCH		3,612,500	3,575,000	8,854	4.A FE
49456B-AT-8	KINDER MORGAN INC		02/08/2021	TD SECURITIES		5,485,920	5,500,000		2.B FE
48250L-AQ-2	KKR 9 CR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		999,995	1,000,000	6,038	1.F FE
50077L-AV-8	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE		5,179,438	5,000,000	57,813	3.A FE
50077L-AZ-9	KRAFT HEINZ FOODS CO		02/12/2021	Various		12,171,808	10,750,000	175,974	3.A FE
50077L-BC-9	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE		4,500,000	4,500,000	32,453	3.A FE
50077L-BF-2	KRAFT HEINZ FOODS CO		03/09/2021	Various		11,066,081	9,785,000	119,348	3.A FE
512807-AN-8	LAM RESEARCH CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,783,277	2,476,000	27,704	1.G FE
512807-AU-2	LAM RESEARCH CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		9,840,291	8,203,000	96,613	1.G FE
513075-BX-8	LAMAR MEDIA CORP		01/07/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000		4.A FE
513272-AC-8	LAMB WESTON HOLDINGS INC		02/24/2021	BARCLAYS		2,210,000	2,000,000	27,354	3.B FE
521088-AC-8	LD HOLDINGS GROUP LLC		03/23/2021	CREDIT SUISSE		4,480,000	4,480,000		4.A FE
52473N-AA-6	LEGENDS HOSPITALITY HOLDING COMPAN		01/14/2021	GOLDMAN, SACHS & CO.		4,800,000	4,800,000		4.C FE
527298-BT-9	LEVEL 3 FINANCING INC		01/11/2021	MORGAN STANLEY		2,575,000	2,575,000		3.B FE
53079E-AW-4	LIBERTY MUTUAL GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		916,372	866,000	7,145	2.B FE
53190F-AC-9	LIFE TIME FITNESS INC		01/28/2021	DEUTSCHE BANK AG		7,000,000	7,000,000		5.C FE
53190F-AA-3	LIFE TIME INC		01/15/2021	Various		7,871,375	7,850,000		4.C FE
53944V-AH-2	LLOYDS BANK PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,473,852	1,326,000	6,059	1.E FE
539439-AS-8	LLOYDS BANKING GROUP PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,756,094	1,607,000	24,406	1.G FE
53944Y-AK-9	LLOYDS BANKING GROUP PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,589,556	5,439,000	44,907	1.G FE
53944Y-AP-8	LLOYDS BANKING GROUP PLC	D	03/04/2021	LLOYDS		5,000,000	5,000,000		1.G FE
539830-BE-8	LOCKHEED MARTIN CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,163,780	1,067,000	10,314	1.G FE
539830-BH-1	LOCKHEED MARTIN CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,352,704	6,473,000	105,959	1.G FE
546347-AM-7	LOUISIANA PACIFIC CORP		02/25/2021	BANK OF AMERICA/MERRILL LYNCH		16,450,000	16,450,000		3.B FE
548661-DH-7	LOWE S COMPANIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		740,001	663,000	6,589	2.A FE
548661-DD-6	LOWES COMPANY INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,421,398	3,149,000	28,975	2.A FE
50212Y-AD-6	LPL HOLDINGS INC		03/04/2021	JPMORGAN CHASE & CO.		13,750,000	13,750,000		3.B FE
50220P-AB-9	LSEGA FINANCING PLC	D	03/25/2021	BANK OF AMERICA/MERRILL LYNCH		2,996,970	3,000,000		1.G FE
50220P-AC-7	LSEGA FINANCING PLC	D	03/25/2021	BANK OF AMERICA/MERRILL LYNCH		4,995,450	5,000,000		1.G FE
55261F-AJ-3	M&T BANK CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		651,482	603,000	9,217	1.G FE
56845N-AA-8	MARNR 2020-8A A CLO		01/02/2021	Various				(4,375)	1.A FE
571903-BG-7	MARRIOTT INTERNATIONAL INC		03/03/2021	WELLS FARGO		4,990,250	5,000,000		2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,813,472	3,361,000	37,461	2.A FE
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		968,397	878,000	10,018	1.G FE
574599-BS-4	MASCO CORPORATION		02/18/2021	WELLS FARGO		2,995,080	3,000,000		2.B FE
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,248,921	1,163,000	800	1.B FE
57636Q-AB-0	MASTERCARD INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,179,491	1,989,000	16,782	1.E FE
57636Q-AN-4	MASTERCARD INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,051,499	991,000	6,497	1.E FE
577081-BE-1	MATTEL INC		03/10/2021	Various		9,155,000	9,150,000		3.B FE
577081-BF-8	MATTEL INC		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		6,900,000	6,900,000		3.B FE
579780-AR-8	MCCORMICK & COMPANY INCORPORATED		02/08/2021	BANK OF AMERICA/MERRILL LYNCH		13,963,040	14,000,000		2.B FE
58013M-EU-4	MCDONALDS CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,607,124	3,248,000	10,658	2.A FE
581557-BE-4	MCKESSON CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,455,385	1,326,000	14,821	2.B FE
552704-AF-5	MEG ENERGY CORP	A	01/19/2021	RBC DOMINION SECURITIES		2,890,000	2,890,000		4.C FE
588056-BA-8	MERCER INTERNATIONAL INC.	C	01/14/2021	CREDIT SUISSE		2,370,000	2,370,000		1.D Z
58933Y-BA-2	MERCK & CO INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,426,942	6,211,000	2,838	1.E FE
59156R-BB-3	METLIFE INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,203,376	1,989,000	3,861	1.G FE
59217G-AQ-2	METROPOLITAN LIFE GLOBAL FUNDING I		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		692,935	663,000	5,709	1.D FE
55300R-AG-6	MGM CHINA HOLDINGS LTD	D	03/25/2021	BANK OF AMERICA/MERRILL LYNCH		4,198,740	4,200,000		4.A FE
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA		02/09/2021	JPMORGAN CHASE & CO.		3,221,250	3,000,000	21,583	3.C FE
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA		02/09/2021	DEUTSCHE BANK AG		4,942,275	4,810,000	42,455	3.C FE
594918-BY-9	MICROSOFT CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,098,401	1,839,000	24,443	1.B FE
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		02/10/2021	SUNTRUST INVESTMENT SERVICES, INC.		1,179,780	1,113,000	29,413	4.C FE
59802U-AX-7	MIDO 2014-3A A3A2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		5,860,346	5,926,050	13,969	1.A FE
603158-AA-4	MINERALS TECHNOLOGIES INC.		03/24/2021	SEAPORT GROUP		4,130,000	4,000,000	47,222	3.C FE
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,664,834	1,448,000	18,583	1.G FE
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,354,884	6,784,000	109,855	1.G FE
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		13,030,097	12,061,000	108,024	1.G FE
61744Y-AK-4	MORGAN STANLEY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		9,417,842	8,249,000	130,831	1.G FE
61744Y-AP-3	MORGAN STANLEY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,684,911	6,629,000	109,048	1.G FE
55336V-AK-6	MPLX LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		573,208	497,000	6,834	2.B FE
55336V-BH-2	MPLX LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,177,369	2,177,000	1,850	2.B FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		02/23/2021	STIFEL CAPITAL MARKETS		1,410,533	1,326,000	23,942	3.A FE
55354G-AH-3	MSCI INC		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,561,360	3,408,000	46,197	3.B FE
55354G-AK-6	MSCI INC		03/12/2021	MORGAN STANLEY		4,518,638	4,485,000	11,290	3.B FE
626717-AJ-1	MURPHY OIL CORPORATION		01/28/2021	JPMORGAN CHASE & CO.		1,915,000	2,000,000	53,028	3.C FE
626717-AN-2	MURPHY OIL CORPORATION		03/02/2021	BANK OF AMERICA/MERRILL LYNCH		3,300,000	3,300,000		3.A FE
626738-AF-5	MURPHY OIL USA INC		01/21/2021	RBC DOMINION SECURITIES		10,916,350	10,900,000		3.B FE
63633D-AF-1	NATIONAL HEALTH INVESTORS INC.		01/19/2021	WELLS FARGO		4,959,800	5,000,000		2.C FE
62886E-BA-5	NCR CORPORATION		03/29/2021	BANK OF AMERICA/MERRILL LYNCH		9,731,250	9,725,000		4.A FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		02/01/2021	SCHEDULED PAY UP			1,262		6. *
64083Y-AA-9	NESCO HOLDINGS II INC		03/17/2021	BANK OF AMERICA/MERRILL LYNCH		8,965,000	8,965,000		4.C FE
64131R-AE-8	NEUB 2017-16SA CLO		03/03/2021	BANK OF AMERICA/MERRILL LYNCH		295,564	388,900		6. *
644393-AB-6	NEW FORTRESS ENERGY INC		03/26/2021	MORGAN STANLEY		8,200,000	8,200,000		3.C FE
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,382,830	1,289,000	17,029	1.A FE
64952W-DW-0	NEW YORK LIFE GLOBAL FUNDING		01/11/2021	CREDIT SUISSE		4,495,815	4,500,000		1.A FE
651229-BB-1	NEWELL BRANDS INC		02/12/2021	Various		4,052,913	3,655,000	32,686	3.A FE
651229-AW-6	NEWELL RUBBERMAID INC		02/24/2021	STIFEL CAPITAL MARKETS		2,765,200	2,480,000	46,948	3.B FE
62922L-AA-6	NGL ENERGY OPERATING LLC		01/25/2021	JPMORGAN CHASE & CO.		6,300,000	6,300,000		1.D Z
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP	C	03/04/2021	BANK OF AMERICA/MERRILL LYNCH		5,994,300	6,000,000		2.C FE
654740-BT-5	NISSAN MOTOR ACCEPTANCE CORP	C	03/04/2021	BANK OF AMERICA/MERRILL LYNCH		4,997,800	5,000,000		2.C FE
62929R-AC-2	NMG HOLDING COMPANY INC/ NEIMAN MA		03/19/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		5.A FE
655664-AV-2	NORDSTROM INC		03/24/2021	WELLS FARGO		1,000,000	1,000,000		3.A FE
655844-BP-2	NORFOLK SOUTHERN CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,431,974	3,145,000	55,832	2.A FE
665531-AG-4	NORTHERN OIL AND GAS INC		02/08/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		4.B FE
666807-BG-6	NORTHROP GRUMMAN CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,337,287	3,105,000	42,047	2.B FE
666807-BM-3	NORTHROP GRUMMAN CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,686,710	4,309,000	58,217	2.B FE
667449-AC-6	NORTHWEST FIBER LLC		02/09/2021	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		1.D Z
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING		01/07/2021	JPMORGAN CHASE & CO.		13,975,360	14,000,000		1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
629377-CQ-3	NRG ENERGY INC		02/26/2021	Various		4,197,000	4,200,000	33,994	3.B FE
62954W-AC-9	NTT FINANCE CORP	D	02/24/2021	MORGAN STANLEY		15,000,000	15,000,000		1.F FE
62954W-AD-7	NTT FINANCE CORP	D	02/24/2021	MORGAN STANLEY		9,000,000	9,000,000		1.F FE
67066G-AG-9	NVIDIA CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,214,128	1,011,000	8,846	1.G FE
62947Q-AZ-1	NXP BV	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,965,964	1,743,000	28,324	2.C FE
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION		02/26/2021	BARCLAYS		9,585,000	9,000,000	96,250	3.B FE
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION		01/06/2021	BANK OF AMERICA/MERRILL LYNCH		2,693,750	2,500,000	6,806	3.B FE
69356N-AA-2	OCWEN FINANCIAL CORPORATION		02/26/2021	BARCLAYS		870,503	875,000		1.D Z
67706H-AW-8	OHALF 2013-1A A1R2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		993,977	1,000,000	2,526	1.A FE
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC		03/03/2021	JPMORGAN CHASE & CO.		5,461,720	5,500,000		2.C FE
68233J-AT-1	ONCOR ELECTRIC DELIVERY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,338,791	1,011,000	3,833	1.F FE
68235P-AJ-7	ONE GAS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		9,997,000	10,000,000		2.A FE
68235P-AL-2	ONE GAS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		4,994,250	5,000,000		2.A FE
BAS14M-PA-3	OPTIORX LLC		03/25/2021	SCHEDULED PAY UP		353,479	353,479		6. *
68389X-BC-8	ORACLE CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,367,783	3,977,000	14,991	2.A FE
68389X-BT-1	ORACLE CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,366,995	7,785,000	48,656	2.A FE
68389X-BW-4	ORACLE CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,579,931	1,349,000	12,141	2.A FE
68389X-CC-7	ORACLE CORPORATION		03/22/2021	BANK OF AMERICA/MERRILL LYNCH		4,997,600	5,000,000		2.A FE
68389X-CD-5	ORACLE CORPORATION		03/22/2021	BANK OF AMERICA/MERRILL LYNCH		2,992,290	3,000,000		2.A FE
68389X-CE-3	ORACLE CORPORATION		03/22/2021	BANK OF AMERICA/MERRILL LYNCH		2,995,350	3,000,000		2.A FE
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		01/11/2021	JPMORGAN CHASE & CO.		2,500,000	2,500,000		4.B FE
690732-AF-9	OWENS & MINOR INC		03/03/2021	BANK OF AMERICA/MERRILL LYNCH		3,570,000	3,570,000		1.D Z
67108L-BA-0	OZLM 2014-6A B1S CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,959,357	2,000,000	9,529	1.F FE
67110H-AY-4	OZLM 2015-14A B1R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,979,395	2,000,000	10,126	1.F FE
67112C-AC-1	OZLM 2017-19A A2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,944,976	4,000,000	16,006	1.C FE
67112G-AE-8	OZLM 2018-18A C CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		966,652	1,000,000	4,522	1.F FE
694308-JT-5	PACIFIC GAS AND ELECTRIC COMPANY		03/08/2021	CREDIT SUISSE		1,995,760	2,000,000		2.C FE
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		01/12/2021	GOLDMAN, SACHS & CO.		3,998,400	4,000,000		1.E FE
70082L-AA-5	PARK RIVER HOLDINGS INC		01/19/2021	DEUTSCHE BANK AG		2,835,000	2,835,000		1.D Z
70137W-AG-3	PARKLAND CORP	A	03/29/2021	JPMORGAN CHASE & CO.		12,000,000	12,000,000		3.B FE
702150-AG-8	PARTY CITY HOLDINGS INC		02/09/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		1.D Z
69318F-AK-4	PBF HOLDING COMPANY LLC		02/26/2021	JEFFERIES & COMPANY, INC.		1,965,000	2,000,000	54,986	3.B FE
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC		02/08/2021	CREDIT SUISSE		1,825,000	1,825,000		4.A FE
709599-BC-7	PENSKE TRUCK LEASING CO LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		12,342,057	11,355,000	195,164	2.B FE
709599-BG-8	PENSKE TRUCK LEASING CO LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,780,087	2,595,000	11,678	2.B FE
69344B-AA-3	PGT INNOVATIONS INC		01/11/2021	SUNTRUST INVESTMENT SERVICES, INC.		833,450	790,000	25,922	4.B FE
721283-AA-7	PIKE CORP		01/27/2021	MORGAN STANLEY		2,371,653	2,297,000	53,692	5.A FE
72147K-AF-5	PILGRIMS PRIDE CORP		03/25/2021	BARCLAYS		31,777,074	32,100,000		4.A FE
723787-AR-8	PIONEER NATURAL RESOURCES COMPANY		01/14/2021	BANK OF AMERICA/MERRILL LYNCH		9,674,974	9,700,000		1.D Z
727493-AC-2	PLANTRONICS INC		02/25/2021	MORGAN STANLEY		12,290,000	12,290,000		4.B FE
72815L-AA-5	PLAYTIKA HOLDING CORP		03/05/2021	BANK OF AMERICA/MERRILL LYNCH		3,320,000	3,320,000		4.B FE
69688X-AS-0	PLMRS 2014-1A A1R2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		997,036	1,000,000	2,770	1.A FE
693475-AY-1	PNC FINANCIAL SERVICES GROUP INC (		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,222,295	2,091,000	7,667	1.G FE
737446-AR-5	POST HOLDINGS INC		02/24/2021	GOLDMAN, SACHS & CO.		27,000,000	27,000,000		4.B FE
693506-BU-0	PPG INDUSTRIES INC		03/01/2021	BNP CAPITAL MARKETS		11,931,840	12,000,000		2.A FE
74112B-AM-7	PRESTIGE BRANDS INC		02/10/2021	MORGAN STANLEY		2,655,000	2,655,000		4.B FE
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,356,011	3,049,000	13,636	1.G FE
747525-AT-0	QUALCOMM INCORPORATED		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,791,977	1,664,000	5,496	1.G FE
747525-BN-2	QUALCOMM INCORPORATED		01/07/2021	EXCHANGE		6,075,658	6,260,000	10,625	1.G FE
747525-BP-7	QUALCOMM INCORPORATED		01/07/2021	EXCHANGE		22,890,109	24,264,000	52,269	1.G FE
747262-AY-9	QVC INC		01/20/2021	JPMORGAN CHASE & CO.		4,708,000	4,400,000	91,147	3.A FE
747262-AZ-6	QVC INC		01/19/2021	JPMORGAN CHASE & CO.		2,926,000	2,800,000	51,382	3.A FE
75024L-AA-5	RADIANT FUNDING SPV LLC		02/04/2021	JPMORGAN CHASE & CO.		1,800,000	1,800,000		1.D Z
75281A-AS-8	RANGE RESOURCES CORP		02/26/2021	BARCLAYS		3,970,000	4,000,000	57,958	4.B FE
75281A-BG-3	RANGE RESOURCES CORPORATION		03/17/2021	BARCLAYS		1,853,000	1,700,000	20,967	4.B FE
75281A-BH-1	RANGE RESOURCES CORPORATION		01/06/2021	BANK OF AMERICA/MERRILL LYNCH		8,696,900	8,575,000		4.B FE
75606D-AL-5	REALOGY GROUP LLC		02/02/2021	JPMORGAN CHASE & CO.		7,900,000	7,825,000	18,368	5.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
756109-AW-4	REALTY INCOME CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,609,739	3,221,000	4,653	1.G FE
75888F-AG-0	REG13 2018-2A B CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,724,560	2,750,000	13,924	1.F FE
75887V-AE-1	REGT9 2017-1A C CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,999,982	3,000,000	16,451	1.F FE
760759-AR-1	REPUBLIC SERVICES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,929,139	2,651,000		2.B FE
760759-AU-4	REPUBLIC SERVICES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,859,776	2,678,000	25,292	2.B FE
76117W-AC-3	RESOLUTE FOREST PRODUCTS		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		950,000	950,000		1.D Z
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		02/09/2021	JPMORGAN CHASE & CO.		6,000,000	6,000,000		4.A FE
77314E-AA-6	ROCKET SOFTWARE INC		01/28/2021	RBC DOMINION SECURITIES		12,500,000	12,500,000		5.B FE
77342K-AA-8	ROCKT 2018-2A A CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,960,015	8,000,000	22,360	1.A FE
775109-AY-7	ROGERS COMMUNICATIONS INC	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,478,932	4,096,000	41,984	2.A FE
78013X-W2-0	ROYAL BANK OF CANADA	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,551,719	6,009,000	53,113	1.F FE
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		03/25/2021	BANK OF AMERICA/MERRILL LYNCH		7,900,000	7,900,000		4.B FE
78109Q-AE-8	RRAM 2017-2A A2 CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,942,105	9,000,000	35,819	1.C FE
78109Q-AG-3	RRAM 2017-2A B CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,700,873	2,750,000	13,328	1.F FE
78355H-KH-1	RYDER SYSTEM INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,302,345	1,210,000	2,773	2.B FE
78355H-KM-0	RYDER SYSTEM INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		866,692	839,000	2,010	2.B FE
78409V-AD-6	S&P GLOBAL INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		712,748	626,000	1,113	1.G FE
78409V-AM-6	S&P GLOBAL INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,201,039	1,989,000	25,915	1.G FE
785592-AX-4	SABINE PASS LIQUEFACTION LLC		02/26/2021	EXCHANGE		8,978,446	9,000,000	113,625	2.C FE
80007R-AK-1	SANDS CHINA LTD	D	02/05/2021	EXCHANGE		14,237,428	14,250,000	40,613	2.C FE
80007R-AL-9	SANDS CHINA LTD	D	02/05/2021	EXCHANGE		3,486,093	3,500,000	19,991	2.C FE
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC	D	03/08/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		2.A FE
80414L-2K-0	SAUDI ARABIAN OIL CO	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,325,898	2,284,000	5,282	1.F FE
78410G-AD-6	SBA COMMUNICATIONS CORP		01/06/2021	EXCHANGE		5,617,978	5,637,000	85,553	3.C FE
78410G-AE-4	SBA COMMUNICATIONS CORP		01/14/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4.A FE
806851-AE-1	SCHLUMBERGER HOLDINGS CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,043,045	994,000	1,001	2.A FE
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		02/25/2021	STIFEL CAPITAL MARKETS		2,684,800	2,560,000	52,000	4.A FE
816196-AT-6	SELECT MEDICAL CORPORATION		02/23/2021	STIFEL CAPITAL MARKETS		4,290,000	4,000,000	6,944	4.C FE
81620*-AB-6	SELECT REHABILITATION INC		01/02/2021	EXCHANGE		6,984,240	7,000,000	105,000	5.B GI
BAS15F-Z0-8	SELECT REHABILITATION INC		01/02/2021	CANCELLED TRADE		(6,984,240)	(7,000,000)	(105,000)	5.B GI
81725W-AK-9	SENSATA TECHNOLOGIES BV		03/31/2021	GOLDMAN, SACHS & CO.		8,540,825	8,510,000	4,110	3.A FE
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,984,088	1,790,000	8,080	1.D FE
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,957,552	1,846,000	14,448	2.B FE
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		674,566	603,000	5,253	2.B FE
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/02/2021	JPMORGAN CHASE & CO.		4,994,900	5,000,000		1.E FE
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/02/2021	MORGAN STANLEY		9,982,900	10,000,000		1.E FE
827048-AX-7	SILGAN HOLDINGS INC		02/03/2021	WELLS FARGO		9,994,500	10,000,000		2.C FE
78392B-AA-5	SK HYNIX INC	D	01/13/2021	BANK OF AMERICA/MERRILL LYNCH		6,786,808	6,800,000		2.C FE
78392B-AB-3	SK HYNIX INC	D	01/13/2021	BANK OF AMERICA/MERRILL LYNCH		9,786,378	9,800,000		2.C FE
78392B-AC-1	SK HYNIX INC	D	01/13/2021	BANK OF AMERICA/MERRILL LYNCH		9,502,848	9,600,000		2.C FE
83609R-AJ-0	SNDPT 2017-1A AR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		997,106	1,000,000	2,733	1.A FE
83419M-AA-0	SOLARIS MIDSTREAM HOLDINGS LLC		03/24/2021	JPMORGAN CHASE & CO.		2,675,000	2,675,000		4.A FE
843646-AW-0	SOUTHERN POWER COMPANY		01/05/2021	JPMORGAN CHASE & CO.		2,992,650	3,000,000		2.A FE
845437-BS-0	SOUTHWESTERN ELECTRIC POWER COMPAN		03/08/2021	BARCLAYS		2,999,700	3,000,000		2.A FE
84749A-AB-3	SPECIALTY BUILDING PRODUCTS HOLDIN		01/11/2021	BANK OF AMERICA/MERRILL LYNCH		821,600	790,000	15,389	1.D Z
855244-AV-1	STARBUCKS CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,648,942	4,381,000	26,529	2.A FE
86389Q-AG-7	STUDIO CITY FINANCE LTD	D	01/05/2021	DEUTSCHE BANK AG		1,195,000	1,195,000		1.D Z
86562M-BM-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		683,295	640,000	7,908	1.G FE
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,235,539	3,977,000	25,421	1.G FE
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,321,541	6,065,000	62,080	1.G FE
86562M-CC-2	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/04/2021	SMBC Nikko Securities America, Inc		3,000,000	3,000,000		1.G FE
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/04/2021	SMBC Nikko Securities America, Inc		14,500,000	14,500,000		1.G FE
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD	D	03/18/2021	GOLDMAN, SACHS & CO.		2,499,400	2,500,000		1.F FE
86828L-AC-6	SUPERIOR PLUS INC	A	03/01/2021	RBC DOMINION SECURITIES		2,000,000	2,000,000		3.A FE
87157D-AG-4	SYNAPTICS INCORPORATED		03/09/2021	WELLS FARGO		2,655,000	2,655,000		3.A FE
871829-AZ-0	SYSCO CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		614,116	547,000	5,128	2.C FE
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,058,822	1,657,000	8,055	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87422V-AA-6	TALEN ENERGY SUPPLY LLC		03/04/2021	Various		1,590,500	1,900,000	33,276	4.C FE
87422V-AE-8	TALEN ENERGY SUPPLY LLC		03/04/2021	RBC DOMINION SECURITIES		1,387,500	1,500,000	23,188	4.C FE
87612B-BT-8	TARGA RESOURCES PARTNERS LP		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		10,095,000	10,095,000		3.C FE
876511-AF-3	TASEKO MINES LTD	A	01/27/2021	BARCLAYS		2,000,000	2,000,000		4.C FE
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		9,998,100	10,000,000		2.C FE
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		24,943,500	25,000,000		2.C FE
87971M-BD-4	TELUS CORPORATION	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,641,038	3,314,000	34,797	2.A FE
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		03/11/2021	JPMORGAN CHASE & CO.		11,000,000	11,000,000		3.B FE
88104L-AC-7	TERRAFORM POWER OPERATING LLC		02/25/2021	STIFEL CAPITAL MARKETS		5,157,500	5,000,000	18,299	3.C FE
883556-BF-8	THERMO FISHER SCIENTIFIC INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,750,985	1,588,000	27,459	2.A FE
87271R-AE-9	TIA 2017-1A C CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		999,994	1,000,000	5,411	1.F FE
88731E-AF-7	TIME WARNER ENTERTAINMENT CMPNY LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,867,248	2,453,000	60,490	2.C FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2021	Various		85,717	85,717		5.A
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2021	SCHEDULED PAY UP		79,651	79,651		5.A
87264A-BR-5	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK AG		1,740,000	1,740,000		3.B FE
87264A-BS-3	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK AG		2,850,000	2,850,000		3.B FE
87264A-BT-1	T-MOBILE USA INC		01/11/2021	DEUTSCHE BANK AG		950,000	950,000		3.B FE
87264A-BV-6	T-MOBILE USA INC		03/16/2021	CREDIT SUISSE		5,000,000	5,000,000		3.B FE
89055F-AB-9	TOPBUILD CORP		02/24/2021	BANK OF AMERICA/MERRILL LYNCH		9,965,000	9,965,000		3.B FE
89114Q-C4-8	TORONTO-DOMINION BANK/THE	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		13,988,296	12,926,000	203,585	1.C FE
89114Q-CB-2	TORONTO-DOMINION BANK/THE	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		741,745	683,000	6,783	1.D FE
89114Q-CD-8	TORONTO-DOMINION BANK/THE	A	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,969,574	2,880,000	4,560	1.D FE
89114Q-CP-1	TORONTO-DOMINION BANK/THE	A	01/04/2021	TD SECURITIES		9,985,300	10,000,000		1.D FE
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,172,289	6,629,000	1,100	1.E FE
892331-AC-3	TOYOTA MOTOR CORPORATION	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,429,225	5,966,000	91,223	1.E FE
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		751,244	713,000	3,327	1.E FE
893647-BE-6	TRANSDIGM INC		03/04/2021	CANTOR FITZGERALD		13,240,625	12,500,000	369,358	4.A FE
893647-BM-8	TRANSDIGM INC		01/14/2021	GOLDMAN, SACHS & CO.		9,300,000	9,300,000		4.C FE
87265H-AF-6	TRI POINTE GROUP INC		01/13/2021	BANK OF AMERICA/MERRILL LYNCH		1,717,200	1,590,000	10,203	3.C FE
896215-AH-3	TRIMAS COMPANY LLC		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		7,135,000	7,135,000		3.C FE
89680E-AA-7	TRITON WATER HOLDINGS INC		03/18/2021	Various		9,140,000	9,000,000		5.A FE
75602B-AA-7	TRUCK HERO INC		01/20/2021	JEFFERIES & COMPANY, INC.		945,000	945,000		5.B FE
87229W-AM-3	TSYMP 2016-1A AR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,437,279	1,440,000	4,429	1.A FE
87305R-AK-5	TTM TECHNOLOGIES INC		02/24/2021	JPMORGAN CHASE & CO.		3,325,000	3,325,000		3.C FE
902118-BS-6	TYCO INTERNATIONAL FINANCE SA		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,379,828	1,326,000	19,680	3.A Z
902613-AE-8	UBS GROUP AG	D	02/02/2021	UNION BANK OF SWITZERLAND		5,000,000	5,000,000		1.G FE
907818-EU-8	UNION PACIFIC CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,733,188	4,415,000	9,872	2.A FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		01/25/2021	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		2.C FE
911163-AA-1	UNITED NATURAL FOODS INC		03/10/2021	BARCLAYS		3,142,500	3,000,000	78,750	5.A FE
912909-AU-2	UNITED STATES STEEL CORP		02/08/2021	CREDIT SUISSE		3,000,000	3,000,000		1.D Z
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,026,422	2,807,000	38,421	2.A FE
913229-AA-8	UNITED WHOLESALE MTGE LLC		03/30/2021	JPMORGAN CHASE & CO.		8,150,000	8,150,000		4.A FE
91324P-DK-5	UNITEDHEALTH GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,707,294	2,277,000	3,896	1.G FE
91324P-DP-4	UNITEDHEALTH GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,333,350	6,115,000	10,531	1.G FE
91324P-DX-7	UNITEDHEALTH GROUP INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,565,806	2,419,000	6,182	1.G FE
91324P-BU-5	UNITEDHEALTH GROUP INCORPORATED		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		924,268	676,000	3,995	1.G FE
91533B-AB-6	UPJOHN INC		02/04/2021	GOLDMAN, SACHS & CO.		1,775,180	1,725,000	3,637	2.C FE
91705J-AC-9	URBAN ONE INC		01/08/2021	BANK OF AMERICA/MERRILL LYNCH		2,370,000	2,370,000		1.D Z
90367U-AA-9	US ACUTE CARE SOLUTIONS LLC		02/25/2021	BARCLAYS		875,000	875,000		4.C FE
90290M-AD-3	US FOODS INC		02/05/2021	Various		6,068,750	6,000,000	1,319	5.A FE
91913Y-AS-9	VALERO ENERGY CORPORATION		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,538,238	2,320,000	24,934	2.B FE
92047W-AG-6	VALVOLINE INC		01/13/2021	BANK OF AMERICA/MERRILL LYNCH		1,008,750	1,000,000	1,108	3.C FE
92240M-BJ-6	VECTOR GROUP LTD ABS		01/13/2021	CANTOR FITZGERALD		3,432,550	3,160,000	68,203	5.A FE
92240M-BL-1	VECTOR GROUP LTD ABS		01/12/2021	JEFFERIES & COMPANY, INC.		790,000	790,000		1.D Z
92277G-AD-9	VENTAS REALTY LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		722,785	663,000	4,144	2.A FE
923260-AC-7	VENTR 2021-42A A1A CLO		03/15/2021	NOMURA SECURITIES INTERNATIONAL INC		7,000,000	7,000,000		1.A Z
92343V-BY-9	VERIZON COMMUNICATIONS INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		513,444	464,000	5,670	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92343V-EN-0	VERIZON COMMUNICATIONS INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		4,957,875	4,464,000	56,933	2.A FE
92343V-ES-9	VERIZON COMMUNICATIONS INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		8,668,150	7,364,000	113,349	2.A FE
92343V-GC-2	VERIZON COMMUNICATIONS INC		03/11/2021	JPMORGAN CHASE & CO.		3,959,560	4,000,000		2.A FE
92343V-GG-3	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY		4,990,150	5,000,000		2.A FE
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY		14,993,250	15,000,000		2.A FE
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY		2,987,670	3,000,000		2.A FE
92676X-AF-4	VIKIKNG CRUISES LTD		01/28/2021	WELLS FARGO		2,000,000	2,000,000		5.B FE
92682R-AA-0	VIKIKNG CRUISES LTD		02/10/2021	Various		8,956,250	8,900,000	4,200	4.C FE
928377-AC-4	VISTA OUTDOOR INC		02/17/2021	MORGAN STANLEY		4,380,000	4,380,000		1.D Z
928881-AA-9	VONTIER CORP		03/03/2021	MORGAN STANLEY		4,992,750	5,000,000		2.C FE
928881-AC-5	VONTIER CORP		03/03/2021	MORGAN STANLEY		9,970,300	10,000,000		2.C FE
929089-AD-2	VOYA FINANCIAL INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,864,989	2,651,000	38,200	2.B FE
92914X-AL-3	VOYA_15-2R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,132,095	3,140,860	7,201	1.A FE
931142-DG-5	WAL-MART STORES INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		868,496	676,000	6,009	1.C FE
254687-CP-9	WALT DISNEY CO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		550,513	464,000	7,435	1.G FE
94106L-BA-6	WASTE MANAGEMENT INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,193,350	1,090,000	11,354	2.A FE
94974B-FC-9	WELLS FARGO & COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,150,803	1,110,000	12,195	2.A FE
94974B-GP-9	WELLS FARGO & COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,527,517	2,250,000	20,413	2.A FE
95000U-2A-0	WELLS FARGO & COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,514,568	6,629,000	25,738	2.A FE
95000U-2F-9	WELLS FARGO & COMPANY		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,959,526	1,767,000	2,196	1.F FE
959802-AZ-2	WESTERN UNION CO/THE		02/23/2021	BANK OF AMERICA/MERRILL LYNCH		3,995,360	4,000,000		2.B FE
96351C-AA-4	WHITE CAP PARENT LLC		02/03/2021	DEUTSCHE BANK AG		9,065,280	9,000,000	2,750	5.A FE
96950F-AQ-7	WILLIAMS PARTNERS LP		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		2,205,273	1,989,000	35,769	2.C FE
92940P-AB-0	WRKCO INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		6,676,499	5,677,000	77,728	2.B FE
96145D-AB-1	WRKCO INC		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,359,938	1,263,000	11,157	2.B FE
98625U-AY-8	YCLO 2016-1A CR CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		3,990,064	4,000,000	21,644	1.F FE
98625T-AN-5	YCLO_2R CLO		01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		7,749,793	7,945,000	32,369	1.F FE
98981B-AA-0	ZOOMINFO TECHNOLOGIES INC		01/28/2021	MORGAN STANLEY		1,825,000	1,825,000		4.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,084,052,515	3,004,500,459	11,171,069	XXX
05565A-HN-6	BNP PARIBAS SA	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		1,157,816	1,061,000	18,744	2.C FE
05565A-SK-0	BNP PARIBAS SA	D	02/18/2021	BNP CAPITAL MARKETS		7,000,000	7,000,000		2.C FE
281020-AS-6	EDISON INTERNATIONAL		03/02/2021	WELLS FARGO		16,000,000	16,000,000		3.B FE
404280-AS-8	HSBC HOLDINGS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		858,600	795,000	14,641	2.C FE
404280-BL-2	HSBC HOLDINGS PLC	D	01/01/2021	INTEGON NATIONAL INSURANCE COMPANY		865,556	795,000	5,168	2.C FE
53079E-BL-7	LIBERTY MUTUAL GROUP INC		01/27/2021	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000		3.B FE
654579-AH-4	NIPPON LIFE INSURANCE CO	D	01/13/2021	JPMORGAN CHASE & CO.		7,000,000	7,000,000		1.G FE
949746-TD-3	WELLS FARGO & COMPANY		01/19/2021	WELLS FARGO		14,000,000	14,000,000		2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						54,881,973	54,651,000	38,553	XXX
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		03/19/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	1,716,365			2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		03/19/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	1,925,590			2.B
8099999. Subtotal - Bonds - SVO Identified Funds						3,641,955			XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	03/08/2021	Various		9,935,686	10,000,000		3.A FE
28248C-AH-9	84 Lumber Company Term B-1 Loan		03/17/2021	WELLS FARGO		199,458	200,000		1.D Z
00488P-AL-9	ACRISURE LLC 220 TL		03/09/2021	JPMORGAN CHASE & CO.		3,610,418	3,625,000		4.B FE
00510D-AB-0	ACURIS FINANCE US INITIAL TL		03/30/2021	Various		7,551,750	7,500,000		4.B FE
00687M-AB-7	Adient US LLC Initial Term Loan		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		2,011,039	2,000,000		3.C FE
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL		02/02/2021	EXCHANGE		492,529	500,000		4.B FE
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		03/31/2021	SCHEDULED PAY UP		264,873	264,873		5.B GI
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		03/18/2021	WELLS FARGO		1,945,000	2,000,000		4.C FE
01438K-AH-8	ALDEVRON LLC INITIAL TL		02/01/2021	EXCHANGE		2,768,805	2,779,746		4.B FE
01449K-AB-8	ALERA GROUP INTERMEDIATE HOLD TLB		03/19/2021	JPMORGAN CHASE & CO.		3,021,375	3,000,000		4.B FE
01642P-BB-1	ALIXPARTNERS LLP		03/11/2021	BANK OF AMERICA/MERRILL LYNCH		14,507,330	14,500,000		4.A FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		03/02/2021	CREDIT SUISSE		5,036,894	5,000,000		4.C FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		03/03/2021	BANK OF AMERICA/MERRILL LYNCH		3,494,391	3,500,000		3.B FE
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		02/17/2021	Jefferies & Company, Inc.		4,588,661	4,742,802		4.C FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		03/19/2021	NOMURA SECURITIES INTERNATIONAL INC		500,000	500,000		4.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		03/17/2021	Various		7,439,708	7,500,000		4.B FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		03/05/2021	EXCHANGE		3,969,304	3,990,000		3.A FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH		5,001,726	5,000,000		4.B FE
04685Y-AM-1	ATHENAHEALTH INC TL-B		02/22/2021	JPMORGAN CHASE & CO.		400,000	400,000		4.B FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		03/16/2021	DEUTSCHE BANK AG		3,013,125	3,000,000		3.C FE
BA50TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	03/05/2021	DEUTSCHE BANK AG		6,931,985	7,000,000		4.B FE
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		03/19/2021	GOLDMAN, SACHS & CO.		1,932,103	1,918,651		4.B FE
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	03/23/2021	DEUTSCHE BANK AG		1,985,117	2,000,000		4.B FE
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		03/02/2021	BARCLAYS		3,010,990	3,000,000		3.B FE
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		03/09/2021	JPMORGAN CHASE & CO.		6,015,000	6,000,000		3.C FE
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL		03/04/2021	EXCHANGE		4,715,002	4,728,196		3.B FE
09179F-AU-6	BJS WHOLESALE CLUB INC		03/26/2021	CREDIT SUISSE		2,007,383	2,000,000		3.C FE
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		03/12/2021	Various		8,008,961	8,000,000		3.C FE
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		01/29/2021	EXCHANGE		2,792,514	2,797,186		4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		03/19/2021	Various		7,502,536	7,481,250		3.A FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		03/25/2021	CREDIT SUISSE		10,910,212	11,000,000		4.A FE
14852D-AC-5	CASTLE US HOLDING CORPORATION (U		03/02/2021	BANK OF AMERICA/MERRILL LYNCH		2,491,804	2,500,000		4.C FE
12510E-AC-1	CCI BUYER INC TL		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		13,567,373	13,500,000		4.C FE
12510M-AB-5	CCRR PARENT INC TLB		03/11/2021	CITIZENS BANK, NA		348,250	350,000		4.B FE
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		03/22/2021	Jefferies & Company, Inc.		2,607,472	2,600,000		4.B FE
17148P-AF-8	Churchill Downs Incorporated TLB		03/23/2021	JPMORGAN CHASE & CO.		997,500	1,000,000		3.A FE
17288Y-AD-4	CITADEL SECURITIES LP TL B		03/15/2021	Various		7,636,080	7,650,000		3.A FE
17875L-AL-3	CITYCENTER HOLDINGS LLC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH		3,984,333	4,000,000		4.B FE
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		03/05/2021	EXCHANGE		3,316,230	3,337,574		4.B FE
20084X-AF-1	COMMERCEHUB INC TLB		01/04/2021	MORGAN STANLEY		248,750	250,000		1.D Z
20337E-AQ-4	COMMSCOPE INC TLB		03/12/2021	Various		9,025,618	9,000,000		4.B FE
20716E-AQ-5	CONFIE SEGUROS HLDGS 2ND LIEN TL		02/22/2021	RBC DOMINION SECURITIES		480,720	500,000		5.C FE
L2000D-AD-6	CONNECT FINCO SARL AKA INMARSAL TL	D	01/25/2021	EXCHANGE		729,897	744,375		4.A FE
BA50XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		01/04/2021	DIRECT			81,917		6. *
12594W-AK-2	CPI HOLDCO LLC TLB (1ST LIEN)		01/22/2021	EXCHANGE		1,588,000	1,588,000		4.B FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		03/25/2021	JPMORGAN CHASE & CO.		12,886,250	13,000,000		3.C FE
24701P-AD-8	DELIVER BUYER INC (AKA MHS HOL) TL		03/25/2021	RBC DOMINION SECURITIES		4,533,750	4,500,000		4.C FE
24702N-BF-6	DELL INTERNATIONAL LLC (EMC) TL B2		02/18/2021	EXCHANGE		1,849,230	1,857,345		2.C FE
48114N-AB-7	DOMTAR CORP TLB		03/04/2021	DEUTSCHE BANK AG		422,875	425,000		4.B FE
26826Y-AB-8	E2OPEN INC TERM LOAN B		02/16/2021	GOLDMAN, SACHS & CO.		1,233,915	1,250,000		4.B FE
N2820E-AC-2	EG GROUP LIMITED	D	03/16/2021	BARCLAYS		5,988,396	6,000,000		4.C FE
28414B-AF-3	Elanco Animal Health Incorporate		03/10/2021	MORGAN STANLEY		6,000,000	6,000,000		2.C FE
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		02/05/2021	JPMORGAN CHASE & CO.		538,958	541,667		3.A FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		03/01/2021	GOLDMAN, SACHS & CO.		7,008,750	7,000,000		4.B FE
BA516H-93-6	ENTERPRISE DEVELOPMENT AUTHORITY		03/24/2021	WELLS FARGO		497,500	500,000		1.D Z
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		5,009,313	5,000,000		4.C FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		03/16/2021	BANK OF AMERICA/MERRILL LYNCH		2,014,194	2,000,000		4.C FE
26908B-AK-9	ESH HOSPITLALITY INC TL B		03/23/2021	DEUTSCHE BANK AG		3,974,765	4,000,000		3.B FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		03/22/2021	GOLDMAN, SACHS & CO.		6,521,450	6,500,000		4.B FE
30233P-AB-6	EYECARE PARTNERS LLC TL		03/02/2021	Various		4,446,015	4,496,622		4.B FE
31732F-AM-8	FILTRATION GROUP CORP TL		03/19/2021	Various		6,335,223	6,353,000		4.C FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		03/16/2021	RBC DOMINION SECURITIES		798,611	799,835		3.B FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		445,493	500,000		5.C FE
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,997,671	4,016,142		4.B FE
34721H-AB-5	FORT DEARBORN HLDGS INC TL		03/25/2021	Various		2,461,675	2,470,388		4.C FE
55316H-AB-1	GENESEE & WYOMING INC.		03/24/2021	CREDIT SUISSE		2,502,029	2,500,000		3.B FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		03/05/2021	JPMORGAN CHASE & CO.		7,861,589	7,822,477		4.B FE
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		03/16/2021	Various		4,269,167	4,250,000		4.B FE
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		03/08/2021	EXCHANGE		1,425,875	1,492,500		3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		03/05/2021	JPMORGAN CHASE & CO.		2,996,250	3,000,000		4.A FE
G4123K-AB-8	GRAB HOLDINGS INC TERM LOAN B	D	02/05/2021	JPMORGAN CHASE & CO.		679,000	700,000		1.D Z
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		02/26/2021	EXCHANGE		1,264,766	1,273,559		4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38740T-AE-1	GRANITE US HOLDINGS CORP TL		03/26/2021	Various		3,488,268	3,493,750		4.C FE
BA50NP-X2-6	GREENROOK FINANCE INCRE TLB		03/23/2021	HSBC SECURITIES, INC.		2,227,801	2,238,377		4.B FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		01/14/2021	MORGAN STANLEY		763,750	1,000,000		5.C FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		03/25/2021	CREDIT SUISSE		5,015,567	5,000,000		4.A FE
41151P-AN-5	HARBOR FREIGHT TL		03/22/2021	CREDIT SUISSE		5,016,875	5,000,000		3.C FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		03/25/2021	MORGAN STANLEY		5,010,741	5,000,000		3.A FE
404122-BA-0	HCA INC B12 TL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		5,026,588	5,000,000		2.C FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		03/19/2021	GOLDMAN, SACHS & CO.		2,985,582	3,000,000		4.C FE
G4712J-AQ-5	HIG FINANCE 2 LIMITED DD TL	D	01/27/2021	MORGAN STANLEY		538,102	546,296		4.B FE
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	02/10/2021	EXCHANGE		1,924,091	1,926,343		4.B FE
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B		02/22/2021	JPMORGAN CHASE & CO.		497,500	500,000		3.C FE
BA50QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		03/30/2021	DIRECT		1,145,000	1,145,000		6. *
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		03/25/2021	JPMORGAN CHASE & CO.		5,973,750	6,000,000		4.B FE
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3		03/22/2021	BANK OF AMERICA/MERRILL LYNCH		5,018,042	5,000,000		3.A FE
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	03/16/2021	JPMORGAN CHASE & CO.		4,013,583	4,000,000		3.A FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		8,496,505	8,500,000		3.A FE
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)		03/23/2021	Various		848,170	848,427		2.C FE
49387T-AV-8	KIK Custom Products Inc. Term Lo		01/15/2021	BARCLAYS		247,172	250,000		1.D Z
78572G-AN-8	KSBR HOLDING CORP		02/03/2021	CITIZENS BANK, NA		1,692,420	1,695,342		4.A FE
50179J-AB-4	LBM ACQUISITION LLC TL B		03/19/2021	BARCLAYS		6,517,312	6,538,909		4.B FE
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		03/19/2021	CREDIT SUISSE		998,750	1,000,000		4.B FE
50218K-AG-3	LIFE TIME INC COV LITE TLB		03/22/2021	DEUTSCHE BANK AG		3,503,823	3,500,000		4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		03/17/2021	JPMORGAN CHASE & CO.		2,518,333	2,500,000		4.B FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		02/05/2021	RBC DOMINION SECURITIES		1,472,086	1,500,000		4.C FE
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		02/17/2021	EXCHANGE		1,023,209	1,047,375		4.A FE
57777P-AE-5	MAVIS TIRE EXPRESS SERVICES TLB2		03/05/2021	Jefferies & Company, Inc.		3,193,543	3,171,518		4.C FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		03/18/2021	RBC DOMINION SECURITIES		302,480	303,530		4.B FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		03/03/2021	CREDIT SUISSE		2,500,000	2,500,000		4.B FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		03/08/2021	UNION BANK OF SWITZERLAND		6,877,783	6,869,139		4.B FE
63689E-AW-5	NATIONAL MENTOR HLDGS 2ND LIEN		03/09/2021	GOLDMAN, SACHS & CO.		123,750	125,000		5.A FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		03/12/2021	GOLDMAN, SACHS & CO.		1,741,250	1,750,000		4.B FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		02/17/2021	Various		8,514	10,073		4.B FE
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		03/12/2021	GOLDMAN, SACHS & CO.		59,700	60,000		4.B FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		03/12/2021	JPMORGAN CHASE & CO.		4,513,708	4,500,000		3.C FE
64200P-AH-1	NEW ARCLIN US HOLDINGS TL		03/01/2021	CREDIT SUISSE		1,990,200	2,000,000		4.B FE
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		03/19/2021	BANK OF AMERICA/MERRILL LYNCH		5,005,524	5,000,000		3.C FE
44931V-AH-6	NIC ACQUISITION CORP TL 2ND LIEN		02/03/2021	JPMORGAN CHASE & CO.		492,500	500,000		1.D Z
45674P-AC-8	NIELSEN CONSUMER LLC TL		03/29/2021	Various		13,036,772	13,000,000		4.B FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		01/02/2021	DIRECT			15,379		5.C
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		03/15/2021	Various		4,947,207	5,260,324		5.A FE
69946E-AT-8	PAREXEL INTERNATIONAL CORP TL		02/19/2021	BANK OF AMERICA/MERRILL LYNCH		1,364,578	1,375,000		4.C FE
70323K-AE-8	Pathway Vet Alliance LLC 2021 Re		01/29/2021	Various		1,456,487	1,489,312		4.B FE
71360H-AB-3	PERATON CORP TLB		03/15/2021	JPMORGAN CHASE & CO.		1,384,395	1,391,351		4.A FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		03/03/2021	JPMORGAN CHASE & CO.		6,011,253	6,000,000		3.C FE
72108P-AR-5	PIKE CORP		03/10/2021	MORGAN STANLEY		749,063	750,000		4.B FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		03/16/2021	JPMORGAN CHASE & CO.		2,007,642	2,000,000		4.A FE
69355H-AB-4	PPD INC TL B		03/05/2021	JPMORGAN CHASE & CO.		14,547,500	14,500,000		3.C FE
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		03/18/2021	GOLDMAN, SACHS & CO.		5,003,857	5,000,000		4.A FE
74045B-AC-1	PREGIS LLC TL		03/24/2021	BARCLAYS		1,383,013	1,384,744		4.C FE
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT TL		03/24/2021	BANK OF AMERICA/MERRILL LYNCH		1,691,311	1,700,000		4.A FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		03/05/2021	JPMORGAN CHASE & CO.		1,962,500	2,000,000		4.C FE
76680Y-AB-8	RING CONTAINER TECH GROUP LLC TL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		2,991,953	3,000,000		4.C FE
77313D-AN-1	ROCKET SOFTWARE INC TL		03/17/2021	CREDIT SUISSE		3,009,431	3,000,000		4.B FE
75001C-AB-0	RV RETAILER LLC TL-B		02/22/2021	GOLDMAN, SACHS & CO.		1,861,875	1,875,000		4.B FE
78571Y-BE-9	SABRE GLBL INC TLB		01/08/2021	BANK OF AMERICA/MERRILL LYNCH		618,090	625,000		4.B FE
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		03/17/2021	BANK OF AMERICA/MERRILL LYNCH		7,483,742	7,500,000		3.C FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		03/17/2021	BANK OF AMERICA/MERRILL LYNCH		4,954,143	5,000,000		4.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		9,954,730	10,000,000		4.B FE
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		03/09/2021	JPMORGAN CHASE & CO.		1,999,438	2,000,000		3.C FE
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		02/08/2021	Jefferies & Company, Inc.		385,150	400,497		5.A FE
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL		03/16/2021	Various		5,272,602	5,350,000		4.A FE
84762N-BP-5	SPECTRUM BRANDS HOLDINGS INC T		03/09/2021	RBC DOMINION SECURITIES		997,500	1,000,000		1.D Z
85769E-AZ-4	STATION CASINOS LLC TLB		03/02/2021	DEUTSCHE BANK AG		3,455,694	3,500,000		4.A FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		02/04/2021	Jefferies & Company, Inc.		5,193,043	5,614,100		6. FE
83600V-AE-1	STERIGENICS NORDION HOLDING LLC TL		02/04/2021	JPMORGAN CHASE & CO.		1,275,000	1,275,000		4.A FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	03/10/2021	GOLDMAN, SACHS & CO.		2,985,000	3,000,000		4.C FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		03/18/2021	Jefferies & Company, Inc.		3,990,000	4,000,000		4.C FE
87164G-AM-5	SYNIVERSE HLDGS TL		03/19/2021	BARCLAYS		3,909,000	4,000,000		5.A FE
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		03/05/2021	JPMORGAN CHASE & CO.		3,022,500	3,000,000		3.C FE
87583F-AK-4	TANK HOLDINGS CORP		01/14/2021	MORGAN STANLEY		492,500	500,000		4.C FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		03/02/2021	Antares Holdings LP		1,962,675	1,980,000		4.C FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		03/02/2021	Jefferies & Company, Inc.		3,975,000	4,000,000		4.B FE
88023H-AD-2	TEMPO ACQUISITION LLC TL		03/12/2021	BANK OF AMERICA/MERRILL LYNCH		5,017,917	5,000,000		4.B FE
88145L-AE-4	TERRIER MEDIA BUYER INC 2021 TLB		02/01/2021	EXCHANGE		1,355,333	1,361,250		4.A FE
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		03/10/2021	MORGAN STANLEY		3,975,000	4,000,000		4.B FE
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		01/25/2021	JPMORGAN CHASE & CO.		371,250	375,000		4.A FE
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		02/19/2021	EXCHANGE		492,945	500,000		4.B FE
89334G-AX-2	TRANS UNION TLB-5		03/22/2021	DEUTSCHE BANK AG		3,495,625	3,500,000		3.B FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		02/25/2021	GOLDMAN, SACHS & CO.		2,786,000	2,800,000		4.C FE
89778P-AG-2	TRUCK HERO INC TLB		03/18/2021	Various		7,317,500	7,300,000		4.C FE
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		03/10/2021	JPMORGAN CHASE & CO.		5,054,326	5,000,000		4.B FE
90266U-AJ-2	UFC HOLDINGS LLC TL B3		03/25/2021	Various		12,270,878	12,259,931		4.B FE
90385K-AG-6	UKG INC 2021 INCREMENTAL TL		03/19/2021	Various		7,276,153	7,244,375		4.C FE
90385K-AD-3	ULTIMATE SOFTWARE INCREM TL		01/06/2021	CREDIT SUISSE		1,505,892	1,496,250		4.C FE
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		03/08/2021	BANK OF AMERICA/MERRILL LYNCH		5,022,438	5,000,000		3.A FE
91809E-AE-1	UTZ QUALITY FOODS 2021 NEW TL		01/27/2021	BANK OF AMERICA/MERRILL LYNCH		498,750	500,000		4.B FE
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		03/10/2021	EXCHANGE		4,076,232	4,094,063		4.A FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		03/12/2021	RBC DOMINION SECURITIES		1,960,353	2,000,000		5.A FE
92565E-AB-9	VICI PROPERTIES INC. TL		03/26/2021	Various		6,967,941	7,000,000		2.C FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		03/18/2021	CREDIT SUISSE		2,996,095	3,000,000		2.C FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		03/12/2021	BANK OF AMERICA/MERRILL LYNCH		5,014,544	5,000,000		4.B FE
BAS16Z-SE-1	VM CONSOLIDATED INC TLB		03/26/2021	EXCHANGE		6,888,798	6,900,382		4.A FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		03/25/2021	BANK OF AMERICA/MERRILL LYNCH		4,971,733	5,000,000		4.C FE
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		03/24/2021	EXCHANGE		1,343,494	1,346,625		4.B FE
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		03/09/2021	JPMORGAN CHASE & CO.		1,949,419	2,000,000		5.A FE
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		03/05/2021	JPMORGAN CHASE & CO.		2,007,500	2,000,000		2.C FE
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		03/18/2021	Various		6,025,125	6,000,000		4.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		03/08/2021	JPMORGAN CHASE & CO.		1,909,516	2,000,000		5.A FE
97246F-AF-3	WILSONART TRANCHE D TL		03/09/2021	DEUTSCHE BANK AG		6,024,992	6,000,000		4.B FE
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		01/20/2021	EXCHANGE		2,565,552	2,574,206		3.C FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		02/11/2021	Jefferies & Company, Inc.		880,000	1,000,000		5.A FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		03/22/2021	BANK OF AMERICA/MERRILL LYNCH		4,987,275	5,000,000		3.A FE
98379E-AE-6	XPO LOGISTICS TL		03/19/2021	MORGAN STANLEY		2,992,500	3,000,000		2.C FE
98919X-AB-7	ZAYO GROUP HOLDINGS INC. TL		03/22/2021	CREDIT SUISSE		4,000,000	4,000,000		4.B FE
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		03/23/2021	SCOTIA CAPITAL (USA) INC.		5,384,811	5,400,000		4.A FE
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		03/24/2021	Various		5,291,315	5,298,051		3.C FE
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB		02/17/2021	Capitalized Fee		(6,543)			4.A FE
13134M-BT-9	CALPINE CORP		02/17/2021	Capitalized Fee		(31,250)			3.A FE
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		02/17/2021	Capitalized Fee		(460)			4.C
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		01/02/2021	Capitalized Fee		(2,941)			4.C FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		02/17/2021	Capitalized Fee		(1,623)			4.B FE
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		02/17/2021	Capitalized Fee		(959)			4.C
58401D-AD-6	MED PARENTCO LP DELAYED TL		02/17/2021	Capitalized Fee		(1,535)			4.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87294#-AA-6	tdbbs llc term loan		02/17/2021	Capitalized Fee		(126,142)			5.C
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						643,160,979	645,733,025		XXX
8399997. Total - Bonds - Part 3						5,047,074,017	4,931,495,184	12,606,547	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,047,074,017	4,931,495,184	12,606,547	XXX
060505-81-5	BANK OF AMERICA		01/12/2021	DIRECT	602.000		1.00		2.C FE
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		01/20/2021	DIRECT	94,000.000		25.00		2.C FE
S51692-18-4	DRAEGERWERK PREF AG	B	02/26/2021	GOLDMAN, SACHS & CO.	137.000	10,601	1.00		6. *
38144G-80-4	GOLDMAN SACHS SERIES D		01/12/2021	DIRECT	60,000.000		1.00		3.A FE
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,644.000	704,045	0.10		6. *
S52712-76-7	SIXT PREF	B	02/26/2021	GOLDMAN, SACHS & CO.	214.000	16,271	1.00		6. *
902973-15-5	US BANCORP SERIES H		01/26/2021	DIRECT	120,000.000		1.00		2.A FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						730,916	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						730,916	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						730,916	XXX		XXX
68269G-10-7	1LIFE HEALTHCARE INC		02/26/2021	GOLDMAN, SACHS & CO.	29.000	1,378			
282914-10-0	8X8 INC.		02/26/2021	GOLDMAN, SACHS & CO.	248.000	8,484			
00287Y-10-9	ABBVIE INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	865.000	91,785			
00404A-10-9	ACADIA HEALTHCARE CO INC		02/26/2021	GOLDMAN, SACHS & CO.	69.000	3,812			
004239-10-9	ACADIA REALTY TRUST		02/26/2021	GOLDMAN, SACHS & CO.	27.000	511			
00430H-10-2	ACCELERATE DIAGNOSTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	117.000	1,171			
G1151C-10-1	ACCENTURE PLC		02/23/2021	GOLDMAN, SACHS & CO.	2,363.000	605,377			
S57281-25-5	ACEA	B	02/26/2021	GOLDMAN, SACHS & CO.	36.000	719			
SB8BSR-Y1-6	ACTIVIA PROPERTIES REIT INC	B	02/26/2021	GOLDMAN, SACHS & CO.	1.000	4,404			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	03/08/2021	Various	826.860	25,966			
00507V-10-9	ACTIVISION BLIZZARD INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	533.000	47,549			
00653Q-10-2	ADAPTHEALTH CORP CLASS A		01/06/2021	DEUTSCHE BANK AG	6,400.000	211,200			
G0084W-10-1	ADIENT PLC	D	02/26/2021	GOLDMAN, SACHS & CO.	98.000	3,634			
00724F-10-1	ADOBE INC		02/23/2021	GOLDMAN, SACHS & CO.	1,834.000	857,945			
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		02/26/2021	GOLDMAN, SACHS & CO.	85.000	3,341			
SB62WZ-W2-5	ADVANCE RESIDENCE INVESTMENT CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	2.000	6,089			
007903-10-7	ADVANCED MICRO DEVICES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	191.000	14,126			
N00985-10-6	AERCAP HOLDINGS NV	D	02/26/2021	GOLDMAN, SACHS & CO.	206.000	9,925			
00771V-10-8	AERIE PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	219.000	4,027			
00847G-70-5	AGENUS INC.		02/26/2021	GOLDMAN, SACHS & CO.	108.000	432			
00847J-10-5	AGILYSYS INC		02/26/2021	GOLDMAN, SACHS & CO.	29.000	1,728			
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,600.000	19,897			
00912X-30-2	AIR LEASE CORP		01/11/2021	OPPENHEIMER & CO., INC.	836.000	37,496			
00972D-10-5	AKEBIA THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	109.000	377			
00973Y-10-8	AKERO THERAPEUTICS INC		01/26/2021	GOLDMAN, SACHS & CO.	646.000	19,567			
SB8HX8-Z8-3	AL NOOR HOSPITALS GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	807			
011659-10-9	ALASKA AIR GROUP, INC.		03/29/2021	Various	6,366.000	404,758			
013872-10-6	ALCOA CORP		02/26/2021	GOLDMAN, SACHS & CO.	20.000	491			
H01301-12-8	ALCON INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	196.000	13,334			
014442-10-7	ALECTOR INC		02/26/2021	GOLDMAN, SACHS & CO.	109.000	1,982			
015351-10-9	ALEXION PHARMACEUTICAL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	22.000	3,301			
01749D-10-5	ALLEGRO MICROSYSTEMS INC		03/30/2021	Various	4,310.000	114,976			
S23877-01-2	ALLIED PROPERTIES REAL ESTATE INVE	B	02/26/2021	GOLDMAN, SACHS & CO.	29.000	879			
019770-10-6	ALLOGENE THERAPEUTICS INC		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	122.000	3,415			
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	494.000	68,478			
S60131-54-7	ALONY HETZ PROPERTIES & INV	B	02/28/2021	GOLDMAN, SACHS & CO.	947.000	11,272			
02079K-30-5	ALPHABET INC CLASS A		02/23/2021	GOLDMAN, SACHS & CO.	983.000	2,025,098			
02079K-10-7	ALPHABET INC CLASS C		02/23/2021	GOLDMAN, SACHS & CO.	537.000	1,112,052			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
D0378R-10-0	ALSTRIA OFFICE	B	02/26/2021	GOLDMAN, SACHS & CO.	66.000	1,112			
02156B-10-3	ALTERYX INC CLASS A		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	122.000	11,483			
S69549-85-5	ALUMINA	B	02/26/2021	GOLDMAN, SACHS & CO.	3,364.000	4,337			
00166B-10-5	ALX ONCOLOGY HOLDINGS INC		03/05/2021	Various	1,028.000	82,409			
E04908-11-2	AMADEUS IT HOLDING OMN STK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	137.000	9,796			
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		03/05/2021	Various	1,089.000	8,778			
02376R-10-2	AMERICAN AIRLINES GROUP INC		02/26/2021	GOLDMAN, SACHS & CO.	230.000	4,816			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/29/2021	Various	2,880.000	121,020			
025676-20-6	AMERICAN EQUITY INVT LIFE HL		03/05/2021	Various	30.000	867			
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	10,050.000	289,385			
03064D-10-8	AMERICOLD REALTY TRUST		02/26/2021	GOLDMAN, SACHS & CO.	73.000	2,558			
03152W-10-9	AMICUS THERAPEUTICS INC		02/12/2021	Various	2,006.000	29,952			
03236M-20-0	AMYRIS INC		02/26/2021	GOLDMAN, SACHS & CO.	102.000	1,408			
032654-10-5	ANALOG DEVICES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	82.000	11,813			
SB1WVF-68-5	ANDRITZ AG	B	02/26/2021	GOLDMAN, SACHS & CO.	37.000	1,796			
S65428-74-0	ANGES INC	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	2,849			
00183L-10-2	ANGI HOMESERVICES INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	118.000	1,764			
035255-10-8	ANIKA THERAPEUTICS INC.		02/26/2021	GOLDMAN, SACHS & CO.	123.000	4,514			
036752-10-3	ANTHEM INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	418.000	141,949			
SB1G18-54-9	AOZORA BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,117			
03743Q-10-8	APA CORP		03/03/2021	EXCHANGE	1,590.000	15,057			
03750L-10-9	APARTMENT INCOME REIT CORP		02/26/2021	GOLDMAN, SACHS & CO.	234.000	9,566			
03753U-10-6	APELLIS PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	123.000	5,925			
SBTC2N-F2-7	APHRIA INC	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	122.000	1,525			
00187Y-10-0	API GROUP CORP		02/26/2021	GOLDMAN, SACHS & CO.	142.000	2,627			
03828A-10-1	APPLIED THERAPEUTICS INC		03/05/2021	Various	97.000	2,026			
SB50H7-26-3	ARGONAUT GOLD INC		02/26/2021	GOLDMAN, SACHS & CO.	1,054.000	1,707			
040413-10-6	ARISTA NETWORKS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	703.000	188,284			
SBDCG2-C2-8	ARITZIA SUBORDINATE VOTING INC	B	02/26/2021	GOLDMAN, SACHS & CO.	107.000	2,535			
041242-10-8	ARKO		02/26/2021	GOLDMAN, SACHS & CO.	449.000	4,162			
04335A-10-5	ARVINAS INC		02/26/2021	GOLDMAN, SACHS & CO.	42.000	3,289			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,000.000	134,183			
S51652-94-9	ASM INTERNATIONAL NV	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	12.000	3,105			
045327-10-3	ASPEN TECHNOLOGY		01/04/2021	NATIONAL BANK OF CANADA	128.000	16,728			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		03/09/2021	BARCLAYS	245.000	6,003			
G0585R-10-6	ASSURED GUARANTY LTD		02/26/2021	GOLDMAN, SACHS & CO.	170.000	7,517			
J96216-12-2	ASTELLAS PHARMA INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	23,200.000	379,755			
00206R-10-2	AT&T INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	28,978.000	869,050			
046513-10-7	ATARA BIOTHERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	75.000	1,259			
047649-10-8	ATKORE INTERNATIONAL GROUP INC		02/26/2021	GOLDMAN, SACHS & CO.	57.000	3,856			
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	03/05/2021	NATIONAL BANK OF CANADA	1,437.000	49,221			
SBZ03T-Z1-2	ATLAS ARTERIA STAPLED UNITS	B	02/26/2021	GOLDMAN, SACHS & CO.	1,711.000	7,556			
04965G-10-9	ATRECA INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	83.000	1,440			
049904-10-5	ATRION CORP		02/26/2021	GOLDMAN, SACHS & CO.	3.000	1,875			
S20025-87-0	ATS AUTOMATION TOOLING SYSTEMS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	58.000	1,285			
SBFWLB-Z7-0	AURINIA PHARMACEUTICALS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	235.000	3,308			
05156X-88-4	AURORA CANNABIS INC	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	152.000	1,749			
052769-10-6	AUTODESK INCORPORATED		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	40.000	10,124			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,864.000	336,303			
S40639-80-9	AUTOSTRADA TORINO-MILANO SPA	B	02/26/2021	GOLDMAN, SACHS & CO.	59.000	1,832			
053484-10-1	AVALONBAY CMNTYS INC		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	4,313.000	784,904			
05350V-10-6	AVANOS MEDICAL INC		03/26/2021	Various	1,265.000	56,331			
05352A-10-0	AVANTOR INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,224.000	193,820			
G06860-10-3	AVON RUBBER PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	42.000	1,665			
05508R-10-6	B G FOODS INC CL A		02/26/2021	GOLDMAN, SACHS & CO.	186.000	5,641			
056525-10-8	BADGER METER INC		01/12/2021	BANK OF AMERICA/MERRILL LYNCH	112.000	11,777			
SB6632-T7-4	BAKKAFROST P/F	B	02/26/2021	GOLDMAN, SACHS & CO.	71.000	5,212			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	1,615.000	2,995			
SBZCNN-35-3	BANCO COMERCIAL PORTUGUES SA	B	02/26/2021	GOLDMAN, SACHS & CO.	5,314.000	761			
E15819-19-1	BANCO DE SABADELL S.A.	B	02/26/2021	GOLDMAN, SACHS & CO.	8,422.000	4,289			
060505-10-4	BANK AMER CORP COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	949.000	35,236			
SBD1RP-61-8	BANK OF IRELAND GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,306.000	5,396			
SBMB3B-N1-4	BARCO NV	B	02/26/2021	GOLDMAN, SACHS & CO.	79.000	1,964			
S54769-29-4	BARRY CALLEBAUT AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	164.000	364,151			
SBD9Y9-B7-0	BASIC-FIT NV	B	02/26/2021	GOLDMAN, SACHS & CO.	52.000	2,241			
071813-10-9	BAXTER INTL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,059.000	161,179			
S50692-11-0	BAYER AG ORD NPV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	9,309.000	589,226			
S60897-24-6	BAYSIDE LAND LTD	B	02/28/2021	GOLDMAN, SACHS & CO.	628.000	4,682			
S60882-04-0	BEACH ENERGY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	930.000	1,221			
075887-10-9	BECTON DICKINSON		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,025.000	252,253			
S51074-01-1	BEIERSDORF AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,968.000	505,496			
Q1422R-11-8	BELLEVUE GOLD LTD	B	03/08/2021	Various	6,993.000	3,791			
S60703-53-5	BELLUNA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	974			
S60980-32-3	BEZEQ ISRAELI TELECOMMUNICATION CO	B	02/28/2021	GOLDMAN, SACHS & CO.	6,842.000	6,591			
W1590P-10-3	BHG GROUP	B	02/26/2021	GOLDMAN, SACHS & CO.	144.000	2,286			
089302-10-3	BIG LOTS INC		02/26/2021	GOLDMAN, SACHS & CO.	50.000	3,177			
G1093E-10-8	BIG YELLOW GROUP PLC	B	02/02/2021	BANK OF AMERICA/MERRILL LYNCH	12,891.000	199,130			
S51173-81-3	BILFINGER BERGER SE	B	02/26/2021	GOLDMAN, SACHS & CO.	16.000	577			
09062X-10-3	BIOGEN INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	198.000	58,423			
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		01/26/2021	Various	804.000	65,490			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		03/29/2021	Various	772.000	35,009			
09180C-10-6	BJS RESTAURANTS INC		01/27/2021	Various	3,100.000	135,329			
09227Q-10-0	BLACKBAUD INC		02/26/2021	GOLDMAN, SACHS & CO.	106.000	7,295			
09260D-10-7	BLACKSTONE GROUP INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	302.000	20,394			
093712-10-7	BLOOM ENERGY CLASS A CORP		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	116.000	3,025			
05591L-10-7	BM TECHNOLOGIES INC		01/02/2021	DISTRIBUTION	58.480	413			
097023-10-5	BOEING CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	372.000	83,339			
097702-10-4	BOLT BIOTHERAPEUTICS INC		02/05/2021	MORGAN STANLEY	100.000	2,000			
097751-20-0	BOMBARDIER INC CLASS B	B	03/05/2021	Various	5,032.000	2,434			
SBG6L7-29-7	BOOHOO GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,818.000	8,656			
099502-10-6	BOOZ ALLEN HAMILTON		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,713.000	290,542			
103304-10-1	BOYD GAMING CORP		02/26/2021	GOLDMAN, SACHS & CO.	57.000	3,346			
SBKPNC-96-6	BOYD GROUP INCOME INC	B	02/26/2021	GOLDMAN, SACHS & CO.	15.000	2,495			
S07980-59-2	BP PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8,530.000	37,564			
104674-10-6	BRADY CORPORATION		01/12/2021	BANK OF AMERICA/MERRILL LYNCH	326.000	17,625			
G1320X-10-1	BREEDON GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	265.000	349			
10806X-10-2	BRIDGEBIO PHARMA INC		02/26/2021	GOLDMAN, SACHS & CO.	64.000	4,524			
109696-10-4	BRINKS COMPANY		02/26/2021	GOLDMAN, SACHS & CO.	96.000	7,376			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		03/17/2021	BANK OF AMERICA/MERRILL LYNCH	17,837.000	373,111			
11135F-10-1	BROADCOM INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	97.000	40,861			
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	1,399.000	54,618			
SB9B3F-G1-8	BRP SUBORDINATE VOTING INC	B	02/26/2021	GOLDMAN, SACHS & CO.	72.000	5,229			
12008R-10-7	BUILDERS FIRSTSOURCE		01/07/2021	Various	9,758.690	389,064			
12047B-10-5	BUMBLE INC CLASS A		02/11/2021	GOLDMAN, SACHS & CO.	300.000	12,900			
S41526-51-8	BURE EQUITY	B	02/26/2021	GOLDMAN, SACHS & CO.	9.000	293			
05605H-10-0	BWX TECHNOLOGIES INC		02/26/2021	GOLDMAN, SACHS & CO.	73.000	4,235			
12685J-10-5	CABLE ONE INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	82.000	149,976			
127387-10-8	CADENCE DESIGN SYSTEMS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,056.000	365,742			
127537-20-7	CADIZ INC		02/26/2021	GOLDMAN, SACHS & CO.	257.000	2,794			
SBN0SM-B9-2	CAIRN ENERGY PLC	B	01/12/2021	EXCHANGE	3,129.920	6,246			
SBF2NP-06-3	CAIRN HOMES PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	461.000	510			
E2427M-12-3	CAIXABANK SA	B	03/29/2021	MERGER	2,709.250	8,254			
128030-20-2	CAL MAINE FOODS		02/26/2021	GOLDMAN, SACHS & CO.	50.000	1,905			
13100M-50-9	CALIX INC		02/05/2021	Various	8,100.000	272,865			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
133131-10-2	CAMDEN PROP		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	7,945.000	855,589			
134429-10-9	CAMPBELL SOUP CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,296.000	155,736			
SBYWKG-Q3-8	CAMURUS	B	02/26/2021	GOLDMAN, SACHS & CO.	14.000	397			
S57726-27-5	CANCOM	B	02/26/2021	GOLDMAN, SACHS & CO.	57.000	3,693			
W1987A-10-7	CANTARGIA	B	02/26/2021	GOLDMAN, SACHS & CO.	192.000	1,235			
138098-10-8	CANTEL MEDICAL CORP		02/26/2021	GOLDMAN, SACHS & CO.	71.000	5,274			
Y1100L-16-0	CAPITAMALL TRUST	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	102,800.000	159,937			
141619-10-6	CARDIOVASCULAR SYSTEMS INC		02/26/2021	GOLDMAN, SACHS & CO.	70.000	2,891			
G1991C-10-5	CARDTRONICS PLC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	30.000	1,157			
14174T-10-7	CARETRUST REIT INC		02/26/2021	GOLDMAN, SACHS & CO.	9.000	200			
141788-10-9	CARGURUS INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	151.000	3,918			
SB4Y02-30-1	CARMILA SA	B	02/26/2021	GOLDMAN, SACHS & CO.	42.000	644			
143658-30-0	CARNIVAL CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	345.000	9,208			
146229-10-9	CARTER'S INC		03/02/2021	Various	1,126.000	94,642			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		02/19/2021	Various	3,463.000	202,880			
147528-10-3	CASEYS GENERAL STORES, INC.		03/29/2021	Various	135.000	27,680			
SB131G-J7-8	CATENA	B	02/26/2021	GOLDMAN, SACHS & CO.	24.000	1,117			
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	513.000	58,156			
12514G-10-8	CDW CORP/DE		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	171.000	26,529			
150837-60-7	CEL SCI CORP		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	88.000	1,954			
15117B-20-2	CELLDEX THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	11.000	298			
SB1P76-L5-6	CELLECTIS SA	B	02/26/2021	GOLDMAN, SACHS & CO.	82.000	1,784			
SBKMFJ-94-2	CELLINK CLASS B	B	02/26/2021	GOLDMAN, SACHS & CO.	24.000	1,066			
SB01NX-Q4-1	CENTERRA GOLD INC	B	02/26/2021	GOLDMAN, SACHS & CO.	179.000	1,746			
SBG5KQ-W0-4	CERES POWER HOLDINGS PLC	B	03/05/2021	Various	255.000	4,116			
15687V-10-9	CERTARA		03/12/2021	Various	2,982.000	80,097			
SBJ2L5-75-0	CGI INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,180.000	321,993			
Q2261V-10-3	CHALICE GOLD MINES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	608.000	2,226			
SBLD1S-B3-5	CHAMPION IRON LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	219.000	946			
15872M-10-4	CHAMPIONX CORP		02/26/2021	GOLDMAN, SACHS & CO.	42.000	893			
808513-10-5	CHARLES SCHWAB		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,386.000	153,802			
16115Q-30-8	CHART INDUSTRIES INC		02/26/2021	GOLDMAN, SACHS & CO.	17.000	2,433			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	194.000	118,802			
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,616.000	181,638			
16359R-10-3	CHEMED CORP		03/29/2021	Various	428.000	195,893			
166764-10-0	CHEVRON CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	462.000	50,705			
168905-10-7	CHILDREN'S PLACE		02/26/2021	GOLDMAN, SACHS & CO.	1.000	69			
S61917-04-3	CHIYODA CORPORATION CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	420			
H1467J-10-4	CHUBB LTD		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	227.000	39,323			
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,900.000	284,401			
S61965-94-3	CHUKYO BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	5,011			
171340-10-2	CHURCH & DWIGHT CO.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,027.000	487,162			
SB3KT0-S5-7	CI FINANCIAL CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	177.000	2,491			
125523-10-0	CIGNA CORPORATION		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	961.000	226,661			
G2143T-10-3	CIMPRESS PLC	D	02/26/2021	GOLDMAN, SACHS & CO.	61.000	6,044			
171871-50-2	CINCINNATI BELL INC		02/26/2021	GOLDMAN, SACHS & CO.	80.000	1,222			
17243V-10-2	CINEMARK HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	218.000	4,894			
G2194H-10-0	CINEWORLD GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,051.000	1,458			
172967-42-4	CITIGROUP INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,104.000	151,951			
184499-10-1	CLEAN ENERGY FUELS CORP		02/26/2021	GOLDMAN, SACHS & CO.	14.000	183			
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	87.000	150			
189054-10-9	CLOROX CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,295.000	243,149			
18914U-10-0	CLOUDERA INC		03/24/2021	RBC DOMINION SECURITIES	6,402.000	80,697			
189464-10-0	CLOVIS ONCOLOGY INC		02/26/2021	GOLDMAN, SACHS & CO.	212.000	1,270			
Y1660Q-10-4	CLP HOLDINGS LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	14,000.000	132,442			
12572Q-10-5	CME GROUP INC.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,079.000	230,949			
191216-10-0	COCA COLA CO.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	588.000	30,364			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
191098-10-2	COCA COLA CONSOLIDATED INC		02/26/2021	GOLDMAN, SACHS & CO.	1.000	257			
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		02/26/2021	GOLDMAN, SACHS & CO.	109.000	6,524			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	107.000	7,778			
M25133-10-5	COGNYTE SOFTWARE LTD	D	02/26/2021	Various	348.000	8,497			
19249H-10-3	COHERUS BIOSCIENCES INC		02/26/2021	GOLDMAN, SACHS & CO.	231.000	3,751			
Q26203-40-8	COLES GROUP LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,968.000	23,377			
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC		02/26/2021	GOLDMAN, SACHS & CO.	58.000	1,368			
19626G-10-8	COLONY CAPITAL INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	708.000	4,191			
SBD376-K0-4	COMET HOLDING AG	B	02/26/2021	GOLDMAN, SACHS & CO.	6.000	1,415			
205826-20-9	COMTECH TELECOMM CORP		02/26/2021	GOLDMAN, SACHS & CO.	52.000	1,398			
20825C-10-4	CONOCOPHILLIPS		01/19/2021	MERGER	1,651.260	75,958			
209034-10-7	CONSOLIDATED COMMUNICATIONS		02/26/2021	GOLDMAN, SACHS & CO.	27.000	142			
210373-10-6	CONSTELLATION PHARMACEUTICALS INC		02/26/2021	Various	490.000	16,715			
SBGFM9-N8-1	CORBY SPIRIT AND WINE LTD VOTING C	B	02/26/2021	GOLDMAN, SACHS & CO.	277.000	3,687			
21871D-10-3	CORELOGIC INC		01/12/2021	BANK OF AMERICA/MERRILL LYNCH	392.000	29,516			
21925Y-10-3	CORNERSTONE ONDEMAND INC		02/26/2021	GOLDMAN, SACHS & CO.	61.000	3,082			
22053A-10-7	CORTEXYME INC		02/26/2021	GOLDMAN, SACHS & CO.	31.000	1,056			
22160N-10-9	COSTAR GROUP INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	262.000	207,585			
222070-20-3	COTY INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	642.000	4,924			
222795-50-2	COUSINS PROPERTIES REIT INC		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	228.000	7,282			
22304C-10-0	COVETRUS INC		03/19/2021	BANK OF AMERICA/MERRILL LYNCH	1,670.000	51,716			
SB67C8-W8-3	CRESCENT POINT ENERGY	B	02/26/2021	GOLDMAN, SACHS & CO.	253.000	933			
22663K-10-7	CRINETICS PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	103.000	1,575			
227046-10-9	CROCS INC		02/26/2021	GOLDMAN, SACHS & CO.	17.000	1,304			
22717L-10-1	CRONOS GROUP INC	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	190.000	1,982			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	145.000	30,612			
228903-10-0	CRYOLIFE INC		02/26/2021	GOLDMAN, SACHS & CO.	118.000	2,980			
126349-10-9	CSG SYSTEMS INTERNATION		02/26/2021	GOLDMAN, SACHS & CO.	11.000	508			
229663-10-9	CUBESMART		02/26/2021	Various	838.000	29,336			
229669-10-6	CUBIC CORP.		02/26/2021	GOLDMAN, SACHS & CO.	25.000	1,736			
230031-10-6	CULLINAN MANAGEMENT		01/08/2021	MORGAN STANLEY	200.000	4,200			
126650-10-0	CVS HEALTH CORPORATION		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,137.000	153,287			
23283R-10-0	CYRUSONE REIT INC		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	3,128.000	203,535			
23282W-60-5	CYTOKINETICS INC		02/26/2021	GOLDMAN, SACHS & CO.	93.000	1,742			
SB0Z6W-Y0-6	DAIWA HOUSE REIT CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	97.000	248,022			
SBJMZD-W8-0	DALATA HOTEL GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	201.000	1,023			
235851-10-2	DANAHER CO RP COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	439.000	93,235			
SB1722-W1-7	DART GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	293.000	6,021			
238337-10-9	DAVE AND BUSTERS ENTERTAINMENT INC		02/26/2021	GOLDMAN, SACHS & CO.	44.000	1,787			
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	91.000	3,984			
BAS15D-ZJ-2	DELIVERY HERO	D	01/08/2021	STOCK DIVIDEND LPS	9,538.000	1,436,327			
SBZCNB-42-5	DELIVERY HERO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,055.000	250,481			
248019-10-1	DELUXE CORP.		02/26/2021	GOLDMAN, SACHS & CO.	68.000	2,688			
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	492.000	77,576			
D1854M-10-2	DEUTSCHE EUROSHOP AG	B	02/26/2021	GOLDMAN, SACHS & CO.	73.000	1,587			
SBYM69-17-0	DEUTSCHE PFANDBRIEFBANK AG	B	02/26/2021	GOLDMAN, SACHS & CO.	141.000	1,556			
D2046U-17-6	DEUTSCHE WOHNEN	B	02/22/2021	BANK OF AMERICA/MERRILL LYNCH	2,202.000	106,409			
25179M-10-3	DEVON ENERGY CORP.		01/07/2021	MERGER	992.710	18,435			
252131-10-7	DEXCOM INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	120.000	45,004			
G42089-11-3	DIAGEO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	10,480.000	425,594			
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	92.000	7,242			
252784-30-1	DIAMONDROCK HOSPITALITY CO		02/26/2021	GOLDMAN, SACHS & CO.	170.000	1,720			
253393-10-2	DICKS SPORTING GOODS		02/26/2021	GOLDMAN, SACHS & CO.	80.000	5,710			
253651-10-3	DIEBOLD, INC.		02/26/2021	GOLDMAN, SACHS & CO.	82.000	1,191			
25400W-10-2	DIGITAL TURBINE INC		02/26/2021	GOLDMAN, SACHS & CO.	187.000	15,441			
25432X-10-2	DIME COMMUNITY BANCSHARES INC		02/01/2021	MERGER	381.020	9,682			
25470M-10-9	DISH NETWORK CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	704.000	24,520			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	709.000	3,064			
25609L-10-5	DOCEBO INC	B	03/05/2021	Various	59.000	2,443			
SB4TP9-G2-2	DOLLARAMA INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,892.000	74,867			
25960P-10-9	DOUGLAS EMMETT INC		02/22/2021	BANK OF AMERICA/MERRILL LYNCH	9,504.000	272,122			
SB1VNS-X3-9	DRAX GROUP PLC CMN STK	B	02/26/2021	GOLDMAN, SACHS & CO.	130.000	702			
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		03/10/2021	Various	14,820.000	364,072			
264120-10-6	DUCK CREEK TECH INC		03/08/2021	Various	1,839.000	81,192			
SB03RS-L4-9	DUNI	B	02/26/2021	GOLDMAN, SACHS & CO.	34.000	423			
268158-20-1	DYNAVAX TECHNOLOGIES CORP		02/26/2021	GOLDMAN, SACHS & CO.	113.000	989			
27579R-10-4	EAST WEST BANCORP INC		02/26/2021	GOLDMAN, SACHS & CO.	135.000	9,742			
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES INC		02/26/2021	GOLDMAN, SACHS & CO.	236.000	5,187			
278715-20-6	EBIX INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	103.000	2,421			
SBJ1FH-F0-5	ECOFIBRE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	497.000	518			
28035Q-10-2	EDGEWELL PERSONAL CARE		02/26/2021	GOLDMAN, SACHS & CO.	137.000	4,191			
281020-10-7	EDISON INTL		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,002.000	229,675			
28238P-10-9	EHEALTH INC		02/26/2021	GOLDMAN, SACHS & CO.	29.000	1,723			
SB02Q3-28-9	ELECTRIC POWER DEVELOPMENT LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	4,901			
Q34521-10-6	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	233.000	827			
SBKV3Z-24-6	ELECTROLUX PROFESSIONAL CLASS B	B	02/26/2021	GOLDMAN, SACHS & CO.	244.000	1,332			
285512-10-9	ELECTRONIC ARTS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,332.000	169,444			
S02418-54-9	ELEMENTIS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	93.000	166			
532457-10-8	ELI LILLY & CO		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	214.000	45,469			
X1949T-10-2	ELISA OYJ	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	203.000	12,146			
SB7ZGK-34-0	EML PAYMENTS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	263.000	1,044			
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		02/26/2021	GOLDMAN, SACHS & CO.	48.000	528			
29251M-10-6	ENANTA PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	89.000	4,389			
SBDGN4-L2-7	ENDEAVOUR MINING CORP	B	02/17/2021	MERGER	242.520	5,048			
G30401-10-6	ENDO INTERNATIONAL INC		03/05/2021	Various	307.000	2,384			
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,847.000	65,918			
G303AF-10-6	ENERGEAN PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	96.000	1,227			
S67676-77-5	ENLIGHT RENEWABLE ENERGY LTD	B	02/28/2021	GOLDMAN, SACHS & CO.	3,594.000	6,527			
29355A-10-7	ENPHASE ENERGY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	963.000	127,174			
29404K-10-6	ENVESTNET INC		03/04/2021	Various	1,943.000	137,608			
29415F-10-4	ENVISTA HOLDINGS CORP		03/29/2021	Various	1,016.000	38,989			
29428V-10-4	EPIZYME INC		02/26/2021	GOLDMAN, SACHS & CO.	407.000	3,903			
26884U-10-9	EPR PROPERTIES		02/26/2021	GOLDMAN, SACHS & CO.	128.000	5,783			
294429-10-5	EQUIFAX IN C COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	520.000	90,033			
29444U-70-0	EQUINIX REIT INC		03/22/2021	BANK OF AMERICA/MERRILL LYNCH	980.000	633,668			
294628-10-2	EQUITY COMMONWEALTH REIT		02/26/2021	GOLDMAN, SACHS & CO.	382.000	10,776			
29664W-10-5	ESPERION THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	124.000	3,396			
G31989-10-9	ESR CAYMAN LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	32,400.000	98,066			
F31668-10-0	ESSILORLUXOTTICA SA	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	375.000	61,249			
SBF1K7-P7-9	ESSITY CLASS B	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8,771.000	277,273			
29786A-10-6	ETSY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	54.000	10,274			
G31402-10-3	EURASIA MINING PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	2,918.000	1,188			
S47982-71-5	EUROCOMMERCIAL PROPERTIES DUTCH CE	B	02/26/2021	GOLDMAN, SACHS & CO.	27.000	581			
30041R-10-8	EVERQUOTE INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	18.000	882			
30050B-10-1	EVOLENT HEALTH INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	24.000	484			
SB3X0F-91-7	EVOLUTION MINING LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	84,331.000	253,338			
30161N-10-1	EXELON CORP COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,163.000	250,772			
30231G-10-2	EXXON MOBIL CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,655.000	161,610			
S63277-03-2	EZAKI GLICO CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,079			
30303M-10-2	FACEBOOK INC		02/23/2021	GOLDMAN, SACHS & CO.	2,749.000	730,835			
SB1PQH-S6-2	FAES FARMA SA	B	01/04/2021	STOCK DIV.	61.380	214			
J13440-10-2	FANUC LTD JPY50	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	47,314			
31188V-10-0	FASTLY INC CLASS A		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	270.000	17,427			
SBG1YK-N5-0	FATTAL HOLDINGS LTD	B	02/28/2021	GOLDMAN, SACHS & CO.	17.000	1,740			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
S44004-46-3	FAURECIA SA	B	03/15/2021	DISTRIBUTION	224.750	6,545			
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		02/26/2021	GOLDMAN, SACHS & CO.	140.000	14,164			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,971.000	284,849			
T4502J-15-1	FINMECCANICA S.P.A.	B	02/26/2021	GOLDMAN, SACHS & CO.	437.000	3,542			
S43363-92-8	FINNAIR	B	02/26/2021	GOLDMAN, SACHS & CO.	1,005.000	880			
31816Q-10-1	FIREEYE INC		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	167.000	3,798			
320517-10-5	FIRST HORIZON CORP		01/27/2021	NATIONAL BANK OF CANADA	2,067.000	28,596			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	3,678.000	155,608			
32076V-10-3	FIRST MAJESTIC SILVER CORP	B	03/05/2021	Various	441.000	7,767			
336433-10-7	FIRST SOLAR		03/09/2021	Various	436.000	32,334			
33767D-10-5	FIRSTCASH INC		03/26/2021	Various	942.000	60,234			
G34604-10-1	FIRSTGROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	985.000	1,253			
337738-10-8	FISERV INC COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,730.000	210,195			
SBYVQY-G8-5	FLATEXDEGIRO N AG	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	26.000	2,400			
343498-10-1	FLOWERS INDUSTRIES, INC.		02/26/2021	GOLDMAN, SACHS & CO.	280.000	6,090			
343412-10-2	FLUOR CORP		03/25/2021	Various	5,931.000	122,343			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		03/30/2021	Various	1,218.000	56,133			
34633R-10-4	FORMA THERAPEUTICS HLDG INC		02/26/2021	GOLDMAN, SACHS & CO.	11.000	425			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	257.000	21,219			
S63299-47-3	FP CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,891			
S67440-56-0	FRANCE BED HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	3,512			
SB29NF-31-2	FRANCO NEVADA CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,334.000	363,419			
S71075-51-9	FRAPORT FRANKFURT AIRPORT SERVICES	B	02/26/2021	GOLDMAN, SACHS & CO.	32.000	2,046			
35803L-10-8	FREQUENCY THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	9.000	443			
G36738-10-5	FRESH DEL MONTE PRODUCE INC		02/26/2021	GOLDMAN, SACHS & CO.	102.000	2,625			
302941-10-9	FTI CONSULTING INC		02/26/2021	GOLDMAN, SACHS & CO.	64.000	7,331			
35952H-60-1	FUELCELL ENERGY INC		03/05/2021	Various	1,110.000	16,748			
S63551-13-9	FUJICCO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	700.000	12,582			
S63569-45-3	FUJITSU LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,000.000	137,176			
36118L-10-6	FUTU HOLDINGS ADR LTD	D	02/26/2021	GOLDMAN, SACHS & CO.	57.000	8,709			
3621LQ-10-9	G1 THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	47.000	1,039			
SBYQCQ-32-5	GALENICA AG	B	02/26/2021	GOLDMAN, SACHS & CO.	86.000	5,565			
G39108-10-8	GATES INDUSTRIAL PLC		02/26/2021	NATIONAL BANK OF CANADA	1,696.000	26,713			
F4268U-17-1	GECINA	B	02/02/2021	BANK OF AMERICA/MERRILL LYNCH	2,920.000	423,585			
369550-10-8	GENERAL DYNAMICS CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,520.000	262,489			
369604-10-3	GENERAL EL EC CO COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8,046.000	114,012			
37045V-10-0	GENERAL MOTORS CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,449.000	134,646			
37148K-10-0	GENERATION BIO		02/26/2021	GOLDMAN, SACHS & CO.	32.000	1,117			
S45957-39-6	GENMAB	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	688.000	214,905			
37247D-10-6	GENWORTH FINL INC		02/26/2021	GOLDMAN, SACHS & CO.	144.000	449			
S29566-62-7	GEORGE WESTON LTD.	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,551.000	204,225			
374163-10-3	GERON CORP		02/26/2021	GOLDMAN, SACHS & CO.	188.000	337			
375558-10-3	GILEAD SCIENCES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,918.000	449,902			
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	203.000	8,648			
378973-40-8	GLOBALSTAR INC		02/26/2021	GOLDMAN, SACHS & CO.	128.000	227			
S61701-67-8	GMO INTERNET INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,974			
G87976-10-9	GO-AHEAD GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	16.000	265			
380237-10-7	GODADDY INC CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,263.000	91,201			
SB15F5-K1-3	GOLD ROAD RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,562.000	2,477			
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	421.000	140,694			
38341P-10-2	GOSSAMER BIO INC		02/26/2021	GOLDMAN, SACHS & CO.	220.000	2,068			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		02/17/2021	JPMORGAN CHASE & CO.	3,904.000	63,605			
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	02/22/2021	BANK OF AMERICA/MERRILL LYNCH	18,209.000	168,437			
39304D-10-2	GREEN DOT CORP-CLASS A		02/25/2021	Various	946.000	49,077			
SB630S-B3-7	GREGGS PUBLIC LIMITED COMPANY	B	02/26/2021	GOLDMAN, SACHS & CO.	140.000	4,127			
D2854Z-13-5	GRENKE N AG	B	03/05/2021	Various	119.000	4,791			
39874R-10-1	GROCERY OUTLET HOLDING CORP		02/26/2021	GOLDMAN, SACHS & CO.	14.000	504			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
40171V-10-0	GUIDEWIRE SOFTWARE INC		03/29/2021	Various	544.000	57,852			
S67867-35-8	GUOCOLAND LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,000.000	1,181			
W4248R-10-9	HAKON INVEST AB	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,038.000	96,210			
S04052-07-2	HALMA PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,606.000	81,214			
SBMH5D-F7-1	HAMBORNER REIT AG	B	02/08/2021	EXCHANGE	282.000	2,954			
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	5,507.000	2,033			
J18984-10-4	HASEKO CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,481			
S04161-02-2	HAYS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,734.000	3,730			
421298-10-0	HAYWARD HOLDINGS INC		03/12/2021	BANK OF AMERICA/MERRILL LYNCH	22,820.000	387,940			
421946-10-4	HEALTHCARE REALTY TRUST INC		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	10,712.000	319,366			
421906-10-8	HEALTHCARE SERVICES GROUP INC		02/26/2021	GOLDMAN, SACHS & CO.	94.000	2,674			
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		02/26/2021	GOLDMAN, SACHS & CO.	145.000	3,938			
42222N-10-3	HEALTHSTREAM INC		02/26/2021	GOLDMAN, SACHS & CO.	41.000	955			
SB0CCH-46-3	HEINEKEN HOLDING	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	904.000	82,950			
S77925-59-2	HEINEKEN NV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,460.000	260,443			
42328H-10-9	HELIOS TECHNOLOGIES INC		02/23/2021	Various	4,141.000	237,894			
BAS15W-E6-1	HELLOFRESH	D	01/29/2021	STOCK DIVIDEND LPS	45,674.000	3,537,539			
S50024-65-2	HENKEL AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,812.000	166,807			
427746-10-2	HERON THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	287.000	5,189			
S51860-02-1	HEXAGON COMPOSITES	B	03/05/2021	Various	436.000	2,617			
S64379-70-4	HIBIYA ENGINEERING LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,482			
S64293-08-7	HITACHI ZOSEN CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	1,274			
SB1FW5-02-2	HOCHSCHILD MINING PLC	B	03/05/2021	BANK OF AMERICA/MERRILL LYNCH	582.000	1,668			
436106-10-8	HOLLYFRONTIER CORP		02/26/2021	GOLDMAN, SACHS & CO.	151.000	5,720			
SBYYTF-B6-6	HOMESERVE PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	332.000	4,884			
438083-10-7	HOMOLOGY MEDICINES INC		02/26/2021	GOLDMAN, SACHS & CO.	62.000	666			
J22302-11-1	HONDA MOTOR CO., LTD.	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,300.000	37,827			
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,400.000	140,770			
44109J-10-6	HOSTESS BRANDS INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	496.000	7,137			
S64405-03-8	HOUSE FOODS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,350			
J22848-10-5	HOYA CORPORATION	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	700.000	76,786			
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	12,613.000	79,399			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	562.000	13,220			
SBYYXJ-Y9-2	HYDRO ONE LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	12,981.000	282,053			
S64496-29-2	HYSAN DEVELOPMENT CO	B	02/26/2021	GOLDMAN, SACHS & CO.	1,000.000	4,262			
449253-10-3	IAA INC		03/29/2021	Various	1,528.000	85,922			
SB288C-92-0	IBERDROLA	B	02/08/2021	STOCK DIV.	951.930	10,924			
F4931M-11-9	ICADE S.A.	B	02/26/2021	GOLDMAN, SACHS & CO.	18.000	1,347			
44930G-10-7	ICU MEDICAL		03/29/2021	Various	677.000	139,708			
451107-10-6	IDACORP INC		02/26/2021	GOLDMAN, SACHS & CO.	71.000	6,123			
SBF0YK-62-9	IDORSIA N LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	321.000	8,841			
S04526-90-1	IG DESIGN GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	44.000	308			
SB011G-L4-7	IMERYS	B	02/26/2021	GOLDMAN, SACHS & CO.	23.000	1,202			
45256X-10-3	IMMUNITYBIO INC		03/10/2021	EXCHANGE	8.000	260			
45258D-10-5	IMMUNOCORE HOLDINGS ADR PLC	D	02/05/2021	GOLDMAN, SACHS & CO.	200.000	5,200			
45253H-10-1	IMMUNOGEN INC		02/26/2021	GOLDMAN, SACHS & CO.	281.000	2,459			
W4300F-10-0	IMMUNOVIA	B	02/26/2021	GOLDMAN, SACHS & CO.	51.000	721			
S04544-92-0	IMPERIAL TOBACCO GROUP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,440.000	65,892			
45332Y-10-9	INARI MEDICAL INC		02/26/2021	GOLDMAN, SACHS & CO.	16.000	1,674			
G47320-20-8	INCHCAPE PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	167.000	1,673			
45337C-10-2	INCYTE CORPORATION		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,670.000	285,673			
SBRS65-X6-0	INDIVIOR PLC	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	747.000	1,396			
S64169-80-8	INDUSTRIAL BUILDINGS CORPORATION	B	02/28/2021	GOLDMAN, SACHS & CO.	4,404.000	10,130			
45667G-10-3	INFINERA CORP		02/26/2021	GOLDMAN, SACHS & CO.	320.000	3,144			
SBZCNH-W2-1	INGHAMS GROUP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	180.000	503			
45780L-10-4	INOGEN INC		02/26/2021	GOLDMAN, SACHS & CO.	9.000	472			
45781D-10-1	INOVALON HOLDINGS INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	145.000	3,561			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45773H-20-1	INOVIO PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	391.000	4,340			
45782B-10-4	INSEEGO CORP		02/26/2021	GOLDMAN, SACHS & CO.	25.000	365			
45778Q-10-7	INSPERITY INC		02/26/2021	GOLDMAN, SACHS & CO.	22.000	1,951			
45783C-10-1	INSTIL BIO INC		03/19/2021	MORGAN STANLEY	2,000.000	40,000			
45826H-10-9	INTEGER HOLDINGS CORP		02/26/2021	GOLDMAN, SACHS & CO.	71.000	6,261			
457985-20-8	INTEGRA LIFE SCIENCES		02/26/2021	GOLDMAN, SACHS & CO.	83.000	5,672			
458334-10-9	INTER PARFUMS INC		02/26/2021	GOLDMAN, SACHS & CO.	39.000	2,854			
45845P-10-8	INTERCEPT PHARMACEUTICALS INC		03/05/2021	Various	279.000	5,557			
46116X-10-1	INTRA CELLULAR THERAPIES INC		02/26/2021	GOLDMAN, SACHS & CO.	174.000	6,165			
461202-10-3	INTUIT INC.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	203.000	75,195			
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		03/05/2021	Various	1,790.000	6,916			
SBK6RR-H0-5	INVESTEC AUSTRALIA PROPERTY FUND_L	B	02/26/2021	GOLDMAN, SACHS & CO.	1,267.000	1,291			
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	02/25/2021	DIRECT	343,198.710	6,869,603			
SB06G1-08-7	INVISIO	B	02/26/2021	GOLDMAN, SACHS & CO.	48.000	1,191			
46187W-10-7	INVITATION HOMES INC		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	11,910.000	355,127			
S67152-67-8	INVOCARE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	38.000	340			
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	316.000	2,311			
J25038-10-0	ISETAN MITSUKOSHI HLDGS	B	02/26/2021	GOLDMAN, SACHS & CO.	500.000	3,656			
SB0130-H4-5	ITM POWER PLC	B	03/05/2021	Various	839.000	5,955			
M6158M-10-4	ITURAN LOCATION & CONTROL LTD.	D	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	157.000	3,117			
46583P-10-2	IVERIC BIO INC		02/26/2021	GOLDMAN, SACHS & CO.	58.000	356			
J28711-10-9	J FRONT RETAILING	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	3,828			
466367-10-9	JACK IN THE BOX INC		02/26/2021	GOLDMAN, SACHS & CO.	14.000	1,433			
S65281-75-0	JAPAN PRIME REALTY INVT	B	02/26/2021	GOLDMAN, SACHS & CO.	1.000	3,628			
SB15T1-S3-5	JAPAN RENTAL HOUSING INVESTM	B	02/26/2021	GOLDMAN, SACHS & CO.	2.000	1,957			
S65133-42-3	JAPAN RETAIL FUND INVT	B	02/25/2021	MERGER	8.000	8,221			
46590V-10-0	JBG SMITH PROPERTIES		03/31/2021	UNION BANK OF SWITZERLAND	750.000	23,923			
S64734-68-4	JGC HOLDINGS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	3,859			
800422-10-7	JOHN B. SANFILIPPO & SON INC		02/26/2021	GOLDMAN, SACHS & CO.	39.000	3,372			
SBJSB5-Z7-9	JOHN MATTSON FASTIGHETSFORETAGEN	B	02/26/2021	GOLDMAN, SACHS & CO.	93.000	1,603			
46625H-10-0	JP MORGAN CHASE & CO		02/23/2021	GOLDMAN, SACHS & CO.	4,719.000	710,729			
S64970-82-5	JTEKT CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,102			
J28783-10-8	JUSTSYSTEMS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	5,863			
S64807-70-4	KAGOME CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,988			
S64813-20-7	KAJIMA CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	14,500.000	195,289			
48576A-10-0	KARUNA THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	30.000	3,749			
48576U-10-6	KARYOPHARM THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	185.000	2,557			
S64846-20-7	KAWASAKI HEAVY INDUSTRIES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	6,742			
S62489-90-1	KDDI CORP JPY5000	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,300.000	164,060			
S64873-62-3	KEIO CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,900.000	136,899			
F5433L-10-3	KERING SA	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	16.000	10,547			
G52416-10-7	KERRY A	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	184.000	23,249			
49271V-10-0	KEURIG DR PEPPER INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,389.000	45,101			
S64805-76-5	KEY COFFEE INC	B	02/26/2021	GOLDMAN, SACHS & CO.	500.000	10,008			
J32491-10-2	KEYENCE CORP JPY50	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	500.000	232,368			
49338L-10-3	KEYSIGHT TECHNOLOGIES		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	552.000	72,991			
49427F-10-8	KILROY REALTY CORPORATION		03/17/2021	BANK OF AMERICA/MERRILL LYNCH	10,012.000	624,059			
G5269C-10-1	KINIKSA PHARMACEUTICALS LTD CLASS		02/26/2021	GOLDMAN, SACHS & CO.	44.000	905			
49714P-10-8	KINSALE CAPITAL GROUP INC		03/30/2021	Various	1,221.000	214,211			
497266-10-6	KIRBY CORP		02/10/2021	CANTOR FITZGERALD	606.000	35,254			
S64940-61-2	KISSEI PHARMACEUTICAL LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	5,991			
49803T-30-0	KITE REALTY GROUP TRUST REIT		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	471.000	7,042			
SBK6WN-77-4	KNIGHT THERAPEUTICS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,063.000	4,333			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		02/24/2021	Various	2,019.000	82,849			
X4543E-11-7	KOJAMO	B	02/26/2021	GOLDMAN, SACHS & CO.	57.000	1,106			
S64967-00-3	KONICA MINOLTA INC	B	02/26/2021	GOLDMAN, SACHS & CO.	700.000	3,551			
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	215.000	36,448			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50050N-10-3	KONTOOR BRANDS INC		02/26/2021	GOLDMAN, SACHS & CO.	47.000	1,986			
500643-20-0	KORN/FERRY INTERNATIONAL		02/26/2021	GOLDMAN, SACHS & CO.	9.000	554			
S61944-68-2	KOSE CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	500.000	82,306			
501147-10-2	KRYSTAL BIOTECH INC		02/26/2021	GOLDMAN, SACHS & CO.	26.000	2,051			
S64842-77-6	KS HOLDINGS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,690			
SB12W4-C0-5	KUNGSLEDEN	B	02/02/2021	BANK OF AMERICA/MERRILL LYNCH	12,500.000	132,175			
50127T-10-9	KURA ONCOLOGY INC		02/26/2021	GOLDMAN, SACHS & CO.	22.000	616			
SB0YZF-P0-4	KYORIN HOLDINGS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,557			
S64995-50-9	KYOWA KIRIN LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	900.000	26,936			
SB8L02-P3-5	LABRADOR IRON ORE ROYALTY CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	44.000	1,268			
512807-10-8	LAM RESEARCH CORP.		02/23/2021	GOLDMAN, SACHS & CO.	890.000	500,759			
SB0PYH-C7-9	LANCASHIRE HOLDINGS LTD.	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	869			
513847-10-3	LANCASTER COLONY CORP.		02/26/2021	GOLDMAN, SACHS & CO.	4.000	699			
515098-10-1	LANDSTAR SYSTEMS INC		01/12/2021	BANK OF AMERICA/MERRILL LYNCH	202.000	29,781			
516544-10-3	LANTHEUS HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	43.000	803			
518613-20-3	LAUREATE EDUCATION INC CLASS A		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	256.000	3,663			
N51517-10-5	LAVA THERAPEUTICS N V	D	03/25/2021	JPMORGAN CHASE & CO.	600.000	9,000			
G54050-10-2	LAZARD LTD CL A		03/05/2021	Various	1,655.000	67,111			
SB9G6L-89-3	LEG IMMOBILIEN AG	B	03/22/2021	BANK OF AMERICA/MERRILL LYNCH	2,290.000	320,158			
52567D-10-7	LEMONADE INC		02/26/2021	GOLDMAN, SACHS & CO.	98.000	12,327			
S46919-16-3	LEROY SEAFOOD GROUP ASA	B	02/26/2021	GOLDMAN, SACHS & CO.	139.000	1,155			
527064-10-9	LESLIES INC		03/24/2021	Various	6,176.000	151,095			
529043-10-1	LEXINGTON REALTY TRUST		02/26/2021	GOLDMAN, SACHS & CO.	281.000	3,012			
50187A-10-7	LHC GROUP INC		03/12/2021	Various	377.000	70,360			
H49983-18-4	LINDT & SPRUENGLI PART	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	28.000	243,217			
SBYZBC-Y3-1	LINK ADMINISTRATION HLDG PTY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	722.000	2,729			
535919-50-0	LIONS GATE ENTERTAINMENT NON VOTIN		02/26/2021	GOLDMAN, SACHS & CO.	103.000	1,292			
535919-40-1	LIONS GATE ENTERTAINMENT VOTING CO		02/26/2021	GOLDMAN, SACHS & CO.	11.000	160			
SBF4X2-25-9	LITHIUM AMERICAS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	129.000	2,426			
53814L-10-8	LIVENT CORP		02/26/2021	GOLDMAN, SACHS & CO.	214.000	3,985			
548661-10-7	LOWES COS INC USD0.50		02/23/2021	GOLDMAN, SACHS & CO.	2,993.000	504,590			
550241-10-3	LUMEN TECHNOLOGIES INC		01/22/2021	EXCHANGE	6,223.000	58,959			
55024U-10-9	LUMENTUM HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	15.000	1,350			
SBTKSS-Y6-0	LUNDIN GOLD INC	B	02/26/2021	GOLDMAN, SACHS & CO.	149.000	1,208			
S61211-76-9	LYNAS CORPORATION LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,239.000	5,896			
558868-10-5	MADRIGAL PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	39.000	4,726			
SBYY8L-S2-7	MAISONS DU MONDE SA	B	02/26/2021	GOLDMAN, SACHS & CO.	6.000	110			
S65558-05-8	MAKITA CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,200.000	97,344			
S63541-76-7	MANI INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,653			
S25558-65-1	MAPLE LEAF FOODS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	156.000	3,251			
56585A-10-2	MARATHON PETROLEUM CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	364.000	20,806			
SB1JQD-M8-7	MARSTONS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	106.000	143			
S65695-05-8	MARUICHI STEEL TUBE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,579			
574795-10-0	MASIMO CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	896.000	201,268			
57636Q-10-4	MASTERCARD INC CLASS A		02/23/2021	GOLDMAN, SACHS & CO.	1,959.000	686,473			
576485-20-5	MATADOR RESOURCES		02/26/2021	GOLDMAN, SACHS & CO.	15.000	313			
58155Q-10-3	MCKESSON CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	844.000	148,620			
F6S02U-10-2	MCPHY ENERGY	B	03/05/2021	Various	70.000	2,359			
552676-10-8	MDC HOLDINGS INC		03/02/2021	STOCK DIV.	11.840	637			
J4248A-10-1	MEBUKI FINANCIAL GROUP INC	B	02/26/2021	GOLDMAN, SACHS & CO.	2,300.000	4,913			
58502B-10-6	MEDNAX INC		02/26/2021	GOLDMAN, SACHS & CO.	87.000	2,125			
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,200.000	462,242			
58733R-10-2	MERCADOLIBRE INC	C	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	354.000	484,817			
D5357W-10-3	MERCK KGAA ORD NPV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	97.000	15,058			
589433-10-1	MEREDITH C ORP COM		02/26/2021	GOLDMAN, SACHS & CO.	67.000	1,660			
Q5997E-12-1	MERIDIAN ENERGY LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	23,768.000	87,397			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	03/05/2021	Various	18,971.000	200,066			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59045L-10-6	MERSANA THERAPEUTICS INC		02/26/2021	Various	772.000	14,998			
59151K-10-8	METHANEX CORP	A	02/09/2021	RBC DOMINION SECURITIES	800.000	31,657			
S50414-13-5	METRO AG	B	02/26/2021	GOLDMAN, SACHS & CO.	185.000	1,169			
55277P-10-4	MGE ENERGY INC		02/26/2021	GOLDMAN, SACHS & CO.	38.000	2,421			
552848-10-3	MGIC INVT CORP WIS		01/22/2021	UNION BANK OF SWITZERLAND	2,535.000	31,637			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	14,440.000	470,905			
55303J-10-6	MGP INGREDIENTS INC.		02/26/2021	GOLDMAN, SACHS & CO.	25.000	1,597			
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	562.000	3,325			
594918-10-4	MICROSOFT CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	887.000	201,695			
594972-40-8	MICROSTRATEGY INC CL A		02/26/2021	GOLDMAN, SACHS & CO.	18.000	13,507			
596680-10-8	MIDDLESEX WATER CO		02/26/2021	GOLDMAN, SACHS & CO.	57.000	3,914			
G14838-10-9	MIMECAST LTD		01/12/2021	SANFORD C. BERNSTEIN & CO., LLC	601.000	27,909			
SBF2CV-V6-8	MIPS	B	02/26/2021	GOLDMAN, SACHS & CO.	41.000	3,284			
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	94,548.000	170,274			
SB1FP6-H5-3	MITCHELLS & BUTLERS PLC	B	03/05/2021	Various	519.000	2,244			
S62689-76-5	MITSUBISHI HC CAPITAL INC	B	03/30/2021	MERGER	1,020.000	6,140			
S65970-89-9	MITSUBISHI MATERIALS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,355			
S65984-46-0	MITSUBISHI MOTORS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	1,000.000	2,842			
S65980-04-7	MOCHIDA PHARMACEUTICAL CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	7,453			
60783X-10-4	MODIVCARE INC		01/07/2021	EXCHANGE	57.000	3,181			
608550-10-9	MOLECULAR TEMPLATES INC		02/26/2021	GOLDMAN, SACHS & CO.	50.000	545			
SB01S2-L7-2	MONEX GROUP INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	1,668			
SB1ZBK-Y8-8	MONEYSUPERMARKET.COM GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	89.000	365			
60937P-10-6	MONGODB INC CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	86.000	24,686			
610236-10-1	MONRO MUFFLER BRAKE INC		02/26/2021	GOLDMAN, SACHS & CO.	53.000	3,285			
61174X-10-9	MONSTER BEVERAGE CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	928.000	79,010			
615369-10-5	MOODYS CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	765.000	221,452			
SB64ZL-H6-7	MORNEAU SHEPELL INC	B	02/26/2021	GOLDMAN, SACHS & CO.	58.000	1,499			
620076-30-7	MOTOROLA SOLUTIONS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	416.000	74,551			
553498-10-6	MSA SAFETY INC		03/29/2021	JEFFERIES & COMPANY, INC.	120.000	17,826			
553573-10-6	MSG NETWORKS INC		02/26/2021	GOLDMAN, SACHS & CO.	172.000	2,917			
G637AM-10-2	MYOVANT SCIENCES LTD		02/26/2021	GOLDMAN, SACHS & CO.	35.000	786			
S66214-72-7	NANKAI ELECTRIC RAILWAY	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,837			
63016Q-10-2	NANTKWEST INC		02/26/2021	GOLDMAN, SACHS & CO.	8.000	260			
635017-10-6	NATIONAL BEVERAGE CORP		02/26/2021	GOLDMAN, SACHS & CO.	70.000	3,336			
637417-10-6	NATIONAL RETAIL PROPERTIES		03/29/2021	Various	772.000	33,555			
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		02/26/2021	GOLDMAN, SACHS & CO.	28.000	1,234			
63947U-10-7	NCINO INC		03/05/2021	Various	1,488.000	103,034			
62886E-10-8	NCR CORP.		02/26/2021	GOLDMAN, SACHS & CO.	171.000	5,944			
S66404-00-5	NEC CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	11,417			
640268-10-8	NEKTAR THERAPEUTICS		02/26/2021	GOLDMAN, SACHS & CO.	560.000	12,706			
F6517R-10-7	NEOEN SA	B	02/26/2021	GOLDMAN, SACHS & CO.	43.000	2,544			
64111Q-10-4	NETGEAR INC		02/26/2021	GOLDMAN, SACHS & CO.	32.000	1,280			
64115T-10-4	NETSCOUT SYSTEMS INC		02/26/2021	GOLDMAN, SACHS & CO.	130.000	3,669			
SBH3VJ-78-3	NETWORK INTERNATIONAL HOLDINGS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	816.000	4,278			
646025-10-6	NEW JERSEY RESOURCES CORP.		02/26/2021	GOLDMAN, SACHS & CO.	5.000	196			
64829B-10-0	NEW RELIC INC		01/15/2021	Various	3,629.000	267,680			
649604-50-1	NEW YORK MORTGAGE TRUST REIT INC		02/26/2021	GOLDMAN, SACHS & CO.	108.000	450			
651639-10-6	NEWMONT CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,723.000	379,110			
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		01/06/2021	DIRECT	1.000	42			
65339F-10-1	NEXTERA ENERGY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,328.000	377,542			
SB00ZG-06-0	NIC SEMICONDUCTOR	B	02/26/2021	GOLDMAN, SACHS & CO.	17.000	331			
G6518L-10-8	NIELSEN HOLDINGS PLC		02/26/2021	GOLDMAN, SACHS & CO.	807.000	18,085			
654106-10-3	NIKE INC CL B		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	585.000	78,718			
654110-10-5	NIKOLA		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	208.000	3,234			
J51699-10-6	NINTENDO CO LTD COM STK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	55,185			
S66407-45-3	NIPPON FLOUR MILLS CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	5,978			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	97.000	276,874			
S66409-27-7	NIPPON SUISAN KAISHA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	1,908			
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,500.000	63,761			
SB1W6P-Y1-5	NOBIA	B	02/26/2021	GOLDMAN, SACHS & CO.	2.000	15			
S59029-41-3	NOKIA OYJ EUR0.06	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	7,135.000	34,668			
655663-10-2	NORDSON CORP.		03/04/2021	Various	339.000	65,498			
655664-10-0	NORDSTROM INC		02/26/2021	GOLDMAN, SACHS & CO.	278.000	10,133			
Q6951U-10-1	NORTHERN STAR RESOURCES LTD	B	02/16/2021	MERGER	1,023.910	9,249			
G66721-10-4	NORWEGIAN CRUISE LINE		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	142.000	3,534			
S65341-61-2	NOVA MEASURING INSTRUMENTS LTD	B	02/28/2021	GOLDMAN, SACHS & CO.	87.000	7,233			
F65568-10-1	NOVACYT SA	B	02/26/2021	GOLDMAN, SACHS & CO.	170.000	1,692			
67000B-10-4	NOVANTA INC		03/24/2021	Various	900.000	118,008			
670002-40-1	NOVAVAX INC		02/26/2021	GOLDMAN, SACHS & CO.	4.000	925			
S66564-07-1	OBAYASHI CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	27,800.000	252,179			
S46127-57-7	OC OERLIKON CORP AG-REG	B	02/26/2021	GOLDMAN, SACHS & CO.	174.000	1,892			
G6718L-10-6	OCADO GROUP PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	904.000	25,749			
676079-10-6	ODONATE THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	6.000	126			
SB1577-G7-0	OESTERREICHISCHE POST AG	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	63.000	2,648			
S66580-50-7	OKINAWA ELECTRIC POWER INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,682			
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		01/04/2021	Various	236.000	19,125			
68134L-10-9	OLO INC CLASS A		03/17/2021	GOLDMAN, SACHS & CO.	200.000	5,000			
682143-10-2	OMEROS CORP		02/26/2021	GOLDMAN, SACHS & CO.	82.000	1,635			
68375N-10-3	OPKO HEALTH INC		02/26/2021	GOLDMAN, SACHS & CO.	782.000	3,519			
68389X-10-5	ORACLE CORP COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	303.000	21,864			
68634K-10-6	ORLA MINING LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	256.000	888			
686688-10-2	ORMAT TECHNOLOGIES INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	8.000	931			
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING		03/19/2021	Various	18,886.000	312,852			
J62320-11-4	OSAKA GAS CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	9,400.000	171,754			
S66617-80-4	OSAKA SODA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,814			
SBN60C-Q4-6	OSISKO GOLD ROYALTIES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	67.000	672			
69007J-10-6	OUTFRONT MEDIA INC		03/11/2021	Various	4,968.000	99,446			
S46651-48-5	OUTOKUMPU	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	456.000	2,125			
69526K-10-5	PACTIV EVERGREEN INC		03/29/2021	Various	7,769.000	115,365			
SBZOCT-92-9	PANDOX CLASS B	B	02/26/2021	GOLDMAN, SACHS & CO.	115.000	2,094			
SB2NGP-M5-7	PARAGON GROUP OF COMPANIES	B	02/26/2021	GOLDMAN, SACHS & CO.	1.000	6			
SB5W8J-J8-5	PARAMOUNT BED HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,976			
69924R-10-8	PARAMOUNT GROUP REIT INC		03/17/2021	BANK OF AMERICA/MERRILL LYNCH	24,216.000	244,791			
S66677-33-7	PARK24 LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,312			
703343-10-3	PATRICK INDUSTRIES INC		02/26/2021	Various	4,086.000	328,278			
704326-10-7	PAYCHEX INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	646.000	60,207			
70432V-10-2	PAYCOM SOFTWARE INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	345.000	126,349			
69318G-10-6	PBF ENERGY INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	139.000	1,974			
70509V-10-0	PEBBLEBROOK HOTEL TRUST		02/26/2021	GOLDMAN, SACHS & CO.	69.000	1,564			
70975L-10-7	PENUMBRA INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	1.000	260			
S46823-29-0	PERNOD RICARD NPV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	949.000	177,549			
G97822-10-3	PERRIGO PLC		02/26/2021	GOLDMAN, SACHS & CO.	265.000	10,695			
SB02FB-C1-7	PERSEUS MINING LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,660.000	2,466			
716382-10-6	PETMED EXPRESS INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	59.000	2,302			
SBMW2G-T8-7	PHARMA MAR SA	B	02/26/2021	GOLDMAN, SACHS & CO.	26.000	3,483			
N69605-10-8	PHARVARIS N V	D	02/05/2021	MORGAN STANLEY	100.000	2,000			
71722W-10-7	PHATHOM PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	15.000	661			
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		01/25/2021	BANK OF AMERICA/MERRILL LYNCH	13,037.000	211,099			
SB2368-L5-1	PILBARA MINERALS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,744.000	2,271			
72341T-10-3	PING IDENTITY HOLDING CORP		02/26/2021	GOLDMAN, SACHS & CO.	42.000	984			
723787-10-7	PIONEER NA T RES CO COM		01/13/2021	MERGER	245.020	32,080			
724479-10-0	PITNEY BOWES INC		02/26/2021	GOLDMAN, SACHS & CO.	296.000	2,510			
72703H-10-1	PLANET FITNESS INC CLASS A		03/29/2021	JEFFERIES & COMPANY, INC.	233.000	17,465			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
727493-10-8	PLANTRONICS INC		02/26/2021	GOLDMAN, SACHS & CO.	20.000	810			
72919P-20-2	PLUG POWER INC.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,064.000	155,558			
72941B-10-6	PLURALSIGHT INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	91.000	1,874			
69349H-10-7	PNM RESOURCES INC		02/26/2021	GOLDMAN, SACHS & CO.	93.000	4,465			
Q7262X-10-7	POINTSBET HOLDINGS LTD	B	03/08/2021	Various	326.000	3,583			
SBSJBZ-M6-9	POLYNOVO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,007.000	1,931			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		03/11/2021	Various	1,809.000	81,811			
S54815-58-4	POSTNL	B	02/26/2021	GOLDMAN, SACHS & CO.	469.000	2,020			
739276-10-3	POWER INTEGRATIONS INC		03/24/2021	Various	1,125.000	94,141			
69351T-10-6	PPL CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,310.000	93,706			
69354N-10-6	PRA GROUP INC		03/30/2021	JPMORGAN CHASE & CO.	1,461.000	54,501			
74112D-10-1	PRESTIGE BRANDS		02/26/2021	GOLDMAN, SACHS & CO.	167.000	6,966			
SBYRJ5-J1-7	PRIMARY HEALTH PROPERTIES REIT PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	796.000	1,710			
74167P-10-8	PRIMO WATER CORP		03/29/2021	Various	5,309.000	81,540			
74267C-10-6	PROASSURANCE CORP		02/26/2021	GOLDMAN, SACHS & CO.	44.000	1,089			
743312-10-0	PROGRESS SOFTWARE CORP.		02/26/2021	GOLDMAN, SACHS & CO.	7.000	298			
74340E-10-3	PROGYNY INC		03/29/2021	Various	9,209.000	416,781			
74340W-10-3	PROLOGIS INC		03/22/2021	BANK OF AMERICA/MERRILL LYNCH	5,420.000	540,270			
743424-10-3	PROOFPOINT INC		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	104.000	13,992			
74346Y-10-3	PROS HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	46.000	2,180			
SBJDS7-L3-4	PROSUS NV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	150.000	16,745			
G72800-10-8	PROTHENA PLC	D	02/26/2021	GOLDMAN, SACHS & CO.	19.000	424			
69360J-10-7	PS BUSINESS PKS INC CALIF COM		02/26/2021	GOLDMAN, SACHS & CO.	7.000	1,014			
74587V-10-7	PUMA BIOTECHNOLOGY INC		02/26/2021	GOLDMAN, SACHS & CO.	48.000	478			
74736L-10-9	Q2 HOLDINGS INC		03/29/2021	Various	500.000	52,768			
SB0WMW-D0-8	QINETIQ GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	553.000	2,335			
747525-10-3	QUALCOMM INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	402.000	63,860			
74758T-30-3	QUALYS INC		02/26/2021	GOLDMAN, SACHS & CO.	32.000	3,109			
749119-10-3	QUOTIENT TECHNOLOGY INC		02/26/2021	GOLDMAN, SACHS & CO.	84.000	1,127			
750469-20-7	RADIUS HEALTH INC		02/26/2021	GOLDMAN, SACHS & CO.	36.000	670			
753422-10-4	RAPID7 INC		03/23/2021	Various	1,107.000	84,973			
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,414.000	106,913			
75524B-10-4	RBC BEARING INS		02/26/2021	GOLDMAN, SACHS & CO.	6.000	1,194			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,532.000	303,124			
SBD6FX-N3-0	RED ELECTRICA SA	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	23,590.000	396,397			
75700L-10-8	RED ROCK RESORTS ORS CLASS A INC		02/26/2021	GOLDMAN, SACHS & CO.	90.000	2,715			
Q80529-10-2	REDBUBBLE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	283.000	1,151			
758075-40-2	REDWOOD TRUST INC		02/26/2021	GOLDMAN, SACHS & CO.	72.000	708			
758849-10-3	REGENCY CENTERS CORPORATION		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	5,074.000	244,893			
75886F-10-7	REGENERON PHARMACEUTICALS INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	157.000	80,055			
75901B-10-7	REGENXBIO INC		02/26/2021	GOLDMAN, SACHS & CO.	22.000	900			
S64765-42-3	REGIS RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,273.000	5,661			
75943R-10-2	RELAY THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	37.000	1,527			
SB233H-R5-8	REN REDES ENERGETICAS NACIONAIS SA	B	02/26/2021	GOLDMAN, SACHS & CO.	526.000	1,460			
S67322-00-8	RENGO CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	812			
SBD71K-T5-0	RENOVA INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,087			
761152-10-7	RESMED INC.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	72.000	12,921			
S64106-36-2	RESOLUTE MINING LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	4,651.000	2,387			
SB0YG1-K0-1	RESTAURANT GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	376.000	579			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		03/17/2021	BANK OF AMERICA/MERRILL LYNCH	22,459.000	373,870			
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	25,365.000	243,365			
76155X-10-0	REVOLUTION MEDICINES INC		02/04/2021	JPMORGAN CHASE & CO.	1,100.000	49,500			
76243J-10-5	RHYTHM PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	66.000	1,711			
766559-60-3	RIGEL PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	91.000	378			
767754-87-2	RITE AID CORP		02/26/2021	GOLDMAN, SACHS & CO.	81.000	1,586			
H69293-22-5	ROCHE HOLDING AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,810.000	607,512			
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,826.000	1,245,345			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
S67457-47-3	ROCK FIELD LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,420			
77313F-10-6	ROCKET PHARMACEUTICALS INC		01/28/2021	Various	2,868.000	151,679			
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	73,529.000	118,384			
778296-10-3	ROSS STORES, INC.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	686.000	82,574			
SB1N9N-12-1	ROXGOLD INC.	B	02/26/2021	GOLDMAN, SACHS & CO.	1,933.000	2,107			
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	233.000	20,483			
SB03ML-X2-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	5,271.000	97,685			
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,686.000	96,351			
780287-10-8	ROYAL GOLD INC		02/26/2021	GOLDMAN, SACHS & CO.	15.000	1,556			
SBDT88-L2-7	RUBIS	B	02/26/2021	GOLDMAN, SACHS & CO.	165.000	7,656			
78116T-10-3	RUBIUS THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	60.000	623			
78409V-10-4	S&P GLOBAL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	314.000	107,614			
A7511S-10-4	S&T AG	B	02/26/2021	GOLDMAN, SACHS & CO.	19.000	515			
G8059H-12-4	S4 CAPITAL PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	74.000	464			
78573L-10-6	SABRA HEALTHCARE REIT INC		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	9,320.000	160,396			
78645L-10-0	SAFEHOLD INC		02/26/2021	GOLDMAN, SACHS & CO.	3.000	229			
SBMDL6-T4-9	SAGEN MI CANADA INC	B	02/12/2021	EXCHANGE	182.000	4,979			
J66231-10-1	SAIBU GAS HOLDINGS CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,689			
G77732-17-3	SAINSBURY(J) ORD GBP0.25	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	29,307.000	91,616			
79546E-10-4	SALLY BEAUTY HOLDIN		02/26/2021	GOLDMAN, SACHS & CO.	187.000	3,011			
799566-10-4	SANA BIOTECHNOLOGY INC		02/04/2021	MORGAN STANLEY	300.000	7,500			
800013-10-4	SANDERSON FARMS INC		01/19/2021	NATIONAL BANK OF CANADA	100.000	12,858			
80013R-20-6	SANDSTORM GOLD LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	872.000	5,290			
800677-10-6	SANGAMO BIOSCIENCIES INC		02/26/2021	GOLDMAN, SACHS & CO.	163.000	1,873			
D66992-10-4	SAP AG	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	1,794.000	231,830			
S67769-07-5	SAPPORO HOLDINGS	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,056			
S71295-77-8	SAS	B	02/26/2021	GOLDMAN, SACHS & CO.	6,747.000	1,486			
S62435-86-2	SATS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	700.000	2,332			
SBMC9N-N2-8	SAWAI GROUP HOLDINGS LTD	B	03/31/2021	EXCHANGE	100.000	4,326			
J69811-10-7	SAWAI PHARMACEUTICAL LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,498			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	902.000	219,024			
80706P-10-3	SCHOLAR ROCK HOLDING CORP		02/26/2021	GOLDMAN, SACHS & CO.	14.000	757			
80874P-10-9	SCIENTIFIC GAMES CORP		02/26/2021	GOLDMAN, SACHS & CO.	58.000	2,716			
G80277-14-1	SEGRO REIT PLC	B	02/22/2021	BANK OF AMERICA/MERRILL LYNCH	13,357.000	178,706			
S67639-43-5	SEIKAGAKU CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	600.000	5,686			
S67935-20-5	SEIREN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,710			
816300-10-7	SELECTIVE INSURANCE GROUP		02/08/2021	WELLS FARGO	1,085.000	70,363			
816307-30-0	SELECTQUOTE INC		02/26/2021	GOLDMAN, SACHS & CO.	56.000	1,708			
816851-10-9	SEMPRA ENERGY		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,932.000	237,462			
81752R-10-0	SERITAGE GROWTH PROPERTIES		02/26/2021	GOLDMAN, SACHS & CO.	4.000	81			
SB56RD-66-2	SESA	B	02/26/2021	GOLDMAN, SACHS & CO.	9.000	1,239			
819047-10-1	SHAKE SHACK INC		02/26/2021	GOLDMAN, SACHS & CO.	77.000	9,123			
824348-10-6	SHERWIN WILLIAMS CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	139.000	95,647			
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	900.000	145,365			
J74358-14-4	SHISEIDO CO. LTD.	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	400.000	30,184			
82489W-10-7	SHOALS TECHNOLOGIES GROUP INC CLAS		01/27/2021	GOLDMAN, SACHS & CO.	200.000	5,000			
SBYYH7-G9-6	SHOP APOTHEKE EUROPE NV	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	14.000	3,268			
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4.000	4,317			
S68605-43-5	SHUFERSAL LTD	B	02/28/2021	GOLDMAN, SACHS & CO.	1,035.000	8,248			
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	669.000	23,599			
G81276-10-0	SIGNET JEWELERS LTD	C	02/26/2021	GOLDMAN, SACHS & CO.	67.000	3,335			
82671G-10-0	SIGNIFY HEALTH INC CLASS A		02/11/2021	BARCLAYS	200.000	4,800			
D6948S-11-4	SILTRONIC N AG	B	02/26/2021	GOLDMAN, SACHS & CO.	16.000	2,706			
SBYVY3-D2-0	SILVERCREST METALS INC	B	03/05/2021	Various	511.000	4,021			
828730-20-0	SIMMONS FIRST NATL CORP CL A		02/12/2021	Various	11,768.000	299,809			
S66094-78-0	SINGAPORE POST LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	3,200.000	1,684			
Y7990F-10-6	SINGAPORE PRESS HLDG	B	02/26/2021	GOLDMAN, SACHS & CO.	4,300.000	4,558			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G8192H-10-6	SIRIUSPOINT LTD	D	03/01/2021	EXCHANGE	25,699.000	181,184			
82981J-10-9	SITE CENTERS CORP		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	13,762.000	162,793			
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		02/26/2021	GOLDMAN, SACHS & CO.	53.000	2,364			
S52607-68-6	SIXT	B	02/26/2021	GOLDMAN, SACHS & CO.	7.000	880			
830566-10-5	SKECHERS USA INC		01/04/2021	WELLS FARGO	746.000	26,307			
SBQQD1-67-4	SKYLARK HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	6,203			
78440X-10-1	SL GREEN REALTY CORP		01/15/2021	DIRECT	13.000	756			
78440X-80-4	SL GREEN REALTY REIT CORP		01/22/2021	EXCHANGE	390.600	18,794			
J75734-10-3	SMC CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	56,995			
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,311.000	81,324			
S65941-43-7	SOJITZ CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	1,400.000	3,689			
G8255T-10-4	SOLGOLD PLC	B	03/05/2021	BANK OF AMERICA/MERRILL LYNCH	3,408.000	1,051			
SBD5FF-X8-9	SOLUTIONS SE	B	02/26/2021	GOLDMAN, SACHS & CO.	173.000	2,051			
83587F-20-2	SORRENTO THERAPEUTICS INC		03/05/2021	Various	862.000	7,933			
838518-10-8	SOUTH JERSEY INDUSTRIES INC		02/26/2021	GOLDMAN, SACHS & CO.	165.000	4,143			
842587-10-7	SOUTHERN CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8,606.000	513,004			
SB5M73-71-1	SOUTHERN CROSS MEDIA GROUP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	113.000	209			
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		03/17/2021	BANK OF AMERICA/MERRILL LYNCH	6,062.000	263,377			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	716.000	46,941			
W8615U-10-8	SSAB SVENSKT STAL B	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	774.000	2,985			
852312-30-5	STAAR SURGICAL CO		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	17.000	1,812			
N82405-10-6	STELLANTIS NV		01/18/2021	MERGER	18,996.510	308,336			
SBMD8K-X7-1	STELLANTIS NV		01/20/2021	EXCHANGE	13,199.000	127,221			
85914M-10-7	STEPSTONE GROUP INC CLASS A		03/25/2021	Various	1,906.000	60,461			
858912-10-8	STERICYCLE INC		03/29/2021	Various	2,083.000	141,108			
G8473T-10-0	STERIS		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	247.000	42,645			
860897-10-7	STITCH FIX INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	136.000	10,378			
86272C-10-3	STRATEGIC EDUCATION INC		02/26/2021	GOLDMAN, SACHS & CO.	54.000	4,910			
863667-10-1	STRYKER CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	533.000	125,788			
S68587-31-0	SUMITOMO HEAVY INDUSTRIES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	5,505			
S68589-91-0	SUMITOMO RUBBER INDUSTRIES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,115			
866674-10-4	SUN COMMUNITIES		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	1,490.000	208,405			
SB3NB1-P2-8	SUNCOR ENERGY INC	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	4,172.000	71,469			
78489X-10-3	SVMK INC		03/19/2021	Various	2,633.000	49,183			
W92277-11-5	SWEDISH MATCH	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,551.000	185,104			
H8398N-10-4	SWISSCOM	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	523.000	267,523			
87157D-10-9	SYNAPTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	2.000	268			
87166B-10-2	SYNEOS HEALTH INC CLASS A		03/29/2021	JEFFERIES & COMPANY, INC.	388.000	29,801			
871607-10-7	SYNOPSYS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,220.000	266,558			
S68838-07-7	SYSMEX CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	30,137			
873379-10-1	TABULA RASA HEALTHCARE INC		02/26/2021	GOLDMAN, SACHS & CO.	41.000	1,663			
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY INC		02/26/2021	GOLDMAN, SACHS & CO.	33.000	1,677			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	477.000	77,093			
875465-10-6	TANGER FACTORY OUTLETS		02/26/2021	GOLDMAN, SACHS & CO.	140.000	2,204			
87724P-10-6	TAYLOR MORRISON HOME CORP		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	217.000	5,570			
87808K-10-6	TCR2 THERAPEUTICS INC		01/05/2021	JEFFERIES & COMPANY, INC.	680.000	20,060			
F9222F-10-3	TECHNIP ENERGIES NV	B	02/26/2021	GOLDMAN, SACHS & CO.	42.000	549			
87854Y-10-9	TECHNIP ENERGIES SPONSORED ADR REP	D	02/16/2021	DISTRIBUTION	462.800	3,738			
G87110-10-5	TECHNIPFMC PLC	D	03/05/2021	BANK OF AMERICA/MERRILL LYNCH	724.000	6,569			
87874R-10-0	TECHTARGET		02/26/2021	GOLDMAN, SACHS & CO.	2.000	167			
W95878-16-6	TELE2 AB SER'B' SEK1.25	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	19,247.000	257,160			
879360-10-5	TELEDYNE TECHNOLOGIES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	497.000	193,895			
S59993-30-3	TELEPERFORMANCE	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	139.000	49,313			
W9588J-10-4	TELIASONERA AB SEK3.2	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	40,398.000	167,694			
S23810-93-0	TELUS CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	10,022.000	212,298			
S71478-92-9	TEMENOS GROUP AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	730.000	103,463			
Q8948V-10-1	TEMPLE & WEBSTER GROUP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	54.000	399			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
88033G-40-7	TENET HEALTHCARE CORP		02/26/2021	GOLDMAN, SACHS & CO.	137.000	6,990			
88076W-10-3	TERADATA C ORP DEL COM		02/26/2021	GOLDMAN, SACHS & CO.	6.000	241			
G8T67X-10-2	TESCO PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	105,493.000	320,449			
882508-10-4	TEXAS INST RS INC COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	887.000	143,792			
88262P-10-2	TEXAS PACIFIC LAND TRUST		01/11/2021	EXCHANGE	37.000	16,708			
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD	B	02/26/2021	GOLDMAN, SACHS & CO.	5.000	81			
F9156M-10-8	THALES S.A.	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	91.000	8,798			
88339P-10-1	THE REALREAL INC		03/05/2021	Various	11,633.000	302,464			
88338N-10-7	THERAPEUTICSMD INC		02/26/2021	GOLDMAN, SACHS & CO.	871.000	1,324			
G8807B-10-6	THERAVANCE BIOPHARMA INC		02/26/2021	Various	1,122.000	22,634			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	989.000	435,012			
88688T-10-0	TILRAY INC CLASS	A	02/26/2021	GOLDMAN, SACHS & CO.	287.000	6,991			
872590-10-4	T-MOBILE US INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	304.000	38,626			
S68951-69-8	TOBU RAILWAY LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,700.000	163,489			
S68938-84-4	TODA CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	2,055			
S68955-56-6	TOHO HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,732			
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/04/2021	Various	204.270	6,302			
SBD2NK-Y1-0	TOREX GOLD RESOURCES INC	B	02/26/2021	GOLDMAN, SACHS & CO.	362.000	4,409			
SB15C5-57-0	TOTAL SA EUR 2.5	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	1,275.000	54,483			
S63206-05-6	TOWER SEMICONDUCTOR LTD	B	02/28/2021	GOLDMAN, SACHS & CO.	218.000	6,396			
J92676-11-3	TOYOTA MOTOR	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,900.000	139,725			
893641-10-0	TRANSDIGM GROUP INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	58.000	35,165			
H8817H-10-0	TRANSOCEAN INC	D	02/26/2021	GOLDMAN, SACHS & CO.	34.000	118			
894164-10-2	TRAVEL LEISURE		02/19/2021	EXCHANGE	483.000	11,172			
89469A-10-4	TREEHOUSE FOODS INC		02/26/2021	GOLDMAN, SACHS & CO.	187.000	9,354			
S61252-86-2	TREND MICRO INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	9,000.000	426,493			
87265H-10-9	TRI POINTE GROUP INC		01/07/2021	BANK OF AMERICA/MERRILL LYNCH	310.000	5,850			
89610F-10-1	TRICIDA INC		02/26/2021	GOLDMAN, SACHS & CO.	170.000	869			
89620X-50-6	TRILLIUM THERAPEUTICS INC	B	03/05/2021	Various	398.000	4,312			
896945-20-1	TRIPADVISOR INC		02/26/2021	GOLDMAN, SACHS & CO.	121.000	6,004			
898697-20-6	TUCOWS INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	72.000	5,898			
SB11LJ-N4-6	TUI AG	B	01/29/2021	BANK OF AMERICA/MERRILL LYNCH	931.000	4,457			
SB63KM-13-7	TV TOKYO HOLDINGS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,543			
90138F-10-2	TWILIO INC CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8.000	2,565			
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		02/26/2021	GOLDMAN, SACHS & CO.	174.000	1,256			
SBLOKW-K0-9	TYRO PAYMENTS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	177.000	424			
90353T-10-0	UBER TECHNOLOGIES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	376.000	20,003			
904311-10-7	UNDER ARMOUR INC		02/26/2021	GOLDMAN, SACHS & CO.	43.000	941			
904708-10-4	UNIFIRST CORP.		03/31/2021	Various	1,536.000	358,126			
N90064-10-1	UNIQURE NV	D	02/26/2021	GOLDMAN, SACHS & CO.	165.000	6,056			
909214-30-6	UNISYS CORP		02/26/2021	GOLDMAN, SACHS & CO.	131.000	3,216			
S06928-61-8	UNITE GROUP PLC	B	03/22/2021	Various	10,058.000	140,740			
911163-10-3	UNITED NATURAL FOODS INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	61.000	1,692			
91324P-10-2	UNITEDHEALTH GROUP INC		02/23/2021	GOLDMAN, SACHS & CO.	2,484.000	818,503			
91332U-10-1	UNITY SOFTWARE INC		02/18/2021	STOCK DIVIDEND LPS	7,023.000	1,045,444			
91688F-10-4	UPWORK INC		02/26/2021	GOLDMAN, SACHS & CO.	143.000	7,705			
918090-10-1	UTZ BRANDS INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	72.000	1,819			
921659-10-8	VANDA PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	201.000	3,749			
92214X-10-6	VAREX IMAGING CORP		02/26/2021	GOLDMAN, SACHS & CO.	46.000	1,055			
92243A-20-0	VAXART INC		02/26/2021	GOLDMAN, SACHS & CO.	82.000	586			
92240M-10-8	VECTOR GROUP LTD		02/26/2021	GOLDMAN, SACHS & CO.	482.000	6,579			
92276F-10-0	VENTAS INC		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	6,773.000	322,132			
92336X-10-9	VEONEER INC		02/26/2021	GOLDMAN, SACHS & CO.	137.000	3,765			
92339V-30-8	VEREIT INC		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	13,365.000	478,324			
92346J-10-8	VERICEL CORP		02/26/2021	GOLDMAN, SACHS & CO.	14.000	676			
923725-10-5	VERMILION ENERGY INC	B	02/26/2021	GOLDMAN, SACHS & CO.	34.000	214			
92511U-10-2	VERRA MOBILITY CORP CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	292.000	4,161			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92532F-10-0	VERTEX PHARMACEUTICALS		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,910.000	407,938			
92557A-10-1	VIANT TECHNOLOGY INC CLASS A		02/10/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	5,000			
92552V-10-0	VIASAT INC		02/26/2021	GOLDMAN, SACHS & CO.	167.000	8,540			
925550-10-5	VIAVI SOLUTIONS INC		02/26/2021	GOLDMAN, SACHS & CO.	350.000	5,665			
SBZC0L-C1-1	VICTORIA PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	63.000	721			
F5879X-10-8	VINCI	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,858.000	195,823			
92823T-10-8	VIRNETX HOLDING CORP		02/26/2021	GOLDMAN, SACHS & CO.	115.000	800			
F97982-10-6	VIVENDI EUR5.50	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,473.000	181,455			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	46,288.000	80,641			
92918V-10-9	VROOM INC		02/26/2021	GOLDMAN, SACHS & CO.	133.000	5,885			
SB11Y5-68-2	WACKER CHEMIE	B	02/26/2021	GOLDMAN, SACHS & CO.	13.000	1,709			
931427-10-8	WALGREENS BOOTS ALLIANCE		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,554.000	269,258			
S26143-24-8	WALLBRIDGE MINING COMPANY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,058.000	552			
931142-10-3	WALMART INC		02/23/2021	GOLDMAN, SACHS & CO.	1,474.000	199,683			
94106L-10-9	WASTE MGMT INC DEL		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,089.000	254,294			
Y95308-10-5	WAVE LIFE SCIENCES LTD		02/26/2021	GOLDMAN, SACHS & CO.	94.000	885			
94419L-10-1	WAYFAIR INC CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	61.000	18,700			
929236-10-7	WD-40 CO.		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	10.000	3,097			
949746-10-1	WELLS FARGO CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,526.000	59,010			
95058W-10-0	WENDY'S COMPANY (THE)		03/29/2021	Various	6,132.000	124,148			
S69488-36-9	WESFARMERS	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,009.000	189,169			
S29510-98-9	WEST FRASER TIMBER CO LTD	B	02/03/2021	MERGER	101.930	6,815			
96208T-10-4	WEX INC		01/29/2021	Various	324.000	62,307			
G96007-10-2	WH GROUP LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	103,500.000	96,113			
968223-20-6	WILEY JOHN & SONS INC		02/26/2021	GOLDMAN, SACHS & CO.	41.000	2,160			
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		03/29/2021	JEFFERIES & COMPANY, INC.	1,102.000	29,568			
S69723-85-6	WING TAI HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,600.000	2,314			
978097-10-3	WOLVERINE WORLD WIDE, INC.		02/26/2021	GOLDMAN, SACHS & CO.	80.000	2,796			
98138J-20-6	WORKHORSE GROUP INC		03/05/2021	Various	738.000	10,397			
S63386-31-2	WOWOW INC	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	7,769			
98400H-10-2	XBIOTECH INC		02/26/2021	GOLDMAN, SACHS & CO.	12.000	228			
98401F-10-5	XENCOR INC		02/26/2021	GOLDMAN, SACHS & CO.	23.000	1,133			
984241-10-9	Y MABS THERAPEUTICS INC		01/27/2021	MORGAN STANLEY	501.000	22,132			
J95468-12-0	YAKULT HONSHA CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,000.000	151,864			
S69864-61-9	YOKOHAMA RUBBER LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,732			
S61377-31-3	ZERIA PHARMACEUTICAL LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,879			
98954M-20-0	ZILLOW GROUP INC CLASS C		01/29/2021	BANK OF AMERICA/MERRILL LYNCH	391.000	51,398			
98973P-10-1	ZIOPHARM ONCOLOGY INC		02/26/2021	GOLDMAN, SACHS & CO.	700.000	3,731			
SBYVLX-J9-7	ZIP CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	652.000	5,396			
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	194.000	10,169			
98983V-10-6	ZUORA INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	204.000	3,046			
98985W-10-2	ZYMEWORKS INC	A	02/26/2021	GOLDMAN, SACHS & CO.	69.000	2,505			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						78,291,393	XXX		XXX
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		03/01/2021	DIRECT	47,097.000	22,079			
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		03/01/2021	DIRECT	29,378.000	18,361			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						40,440	XXX		XXX
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE		03/26/2021	DISTRIBUTION	0.000	6,000,000			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						6,000,000	XXX		XXX
09258N-80-2	BLACKROCK ADV S/C CORE K		01/02/2021	DIRECT	13,247.460	227,724			
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	03/01/2021	STOCK DIV.	15,295.720	335,709			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	03/01/2021	STOCK DIV.	49,636.940	839,405			
9499999. Subtotal - Common Stocks - Mutual Funds						1,402,837	XXX		XXX
9799997. Total - Common Stocks - Part 3						85,734,671	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9799999. Total - Common Stocks						85,734,671	XXX		XXX
9899999. Total - Preferred and Common Stocks						86,465,587	XXX		XXX
9999999 - Totals						5,133,539,604	XXX	12,606,547	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2021	SCHEDULED REDEMPTION		8,510	8,510	9,051	8,794		(284)		(284)		8,510				78	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2021	SCHEDULED REDEMPTION		15,527	15,527	16,661	16,409		(882)		(882)		15,527				172	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2021	SCHEDULED REDEMPTION		1,505	1,505	1,600	1,566		(61)		(61)		1,505				13	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2021	SCHEDULED REDEMPTION		6,932	6,932	7,370	7,198		(267)		(267)		6,932				58	01/20/2026	1.A
74046B-AB-2	PREMIER AIRCRAFT LEASING		01/10/2021	SCHEDULED REDEMPTION		69,477	69,477	69,477	69,477						69,477				616	04/10/2022	1.A
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2021	SCHEDULED REDEMPTION		114,682	114,682	114,682	114,682						114,682				784	08/01/2023	1.A
912828-ZJ-2	TREASURY (CPI) NOTE		01/15/2021	MORGAN STANLEY		2,037,944	1,872,800	2,000,720	1,992,365		(1,405)		(1,405)		1,990,959		46,984	46,984	622	04/15/2025	1.A
91282C-AQ-4	TREASURY (CPI) NOTE		03/24/2021	GOLDMAN, SACHS & CO.		21,671,446	19,685,700	21,569,523			(15,280)		(15,280)		21,554,242		117,204	117,204	10,935	10/15/2025	1.A FE
912810-RE-0	TREASURY BOND		03/23/2021	DEUTSCHE BANK AG		1,717,858	1,379,200	2,091,966	2,073,475		(5,899)		(5,899)		2,067,576		(349,718)	(349,718)	30,108	02/15/2044	1.A
912810-RJ-9	TREASURY BOND		03/23/2021	GOLDMAN, SACHS & CO.		1,269,320	1,122,400	1,224,118	1,219,692		(677)		(677)		1,219,015		50,305	50,305	11,999	11/15/2044	1.A
912810-RT-7	TREASURY BOND		02/04/2021	HSBC SECURITIES, INC.		2,739,673	2,543,700	2,776,806			(68)		(68)		2,776,738		(37,065)	(37,065)	26,984	08/15/2046	1.A
912828-2D-1	TREASURY NOTE		03/24/2021	NOMURA SECURITIES INTERNATIONAL INC		10,286,328	10,000,000	10,359,375	10,325,326		(27,849)		(27,849)		10,297,477		(11,149)	(11,149)	78,091	08/31/2023	1.A
912828-4M-9	TREASURY NOTE		03/24/2021	HSBC SECURITIES, INC.		5,463,867	5,000,000	5,484,766	5,408,091		(21,194)		(21,194)		5,386,897		76,970	76,970	57,579	04/30/2025	1.A
912828-4N-7	TREASURY NOTE		03/23/2021	GOLDMAN, SACHS & CO.		4,049,265	3,653,000	4,294,701	4,246,293		(17,837)		(17,837)		4,228,456		(179,191)	(179,191)	37,426	05/15/2028	1.A
912828-4R-8	TREASURY NOTE		03/24/2021	MORGAN STANLEY		5,467,383	5,000,000	5,493,750	5,416,894		(21,135)		(21,135)		5,395,759		71,624	71,624	45,416	05/31/2025	1.A
912828-5M-8	TREASURY NOTE		03/23/2021	DEUTSCHE BANK AG		4,014,994	3,560,600	3,751,402	3,722,672		(4,294)		(4,294)		3,718,379		296,615	296,615	39,651	11/15/2028	1.A
912828-5N-6	TREASURY NOTE		03/24/2021	BANK OF AMERICA/MERRILL LYNCH		5,501,658	5,008,800	5,309,172	5,259,568		(11,169)		(11,169)		5,248,399		253,259	253,259	45,495	11/30/2025	1.A
912828-5U-0	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		5,327,148	5,000,000	5,401,563	5,367,959		(28,091)		(28,091)		5,339,868		(12,719)	(12,719)	30,456	12/31/2023	1.A
912828-6A-3	TREASURY NOTE		03/10/2021	NOMURA SECURITIES INTERNATIONAL INC		8,000,976	7,346,400	8,031,107	7,937,063		(21,472)		(21,472)		7,915,591		85,385	85,385	117,197	01/31/2026	1.A
912828-6G-0	TREASURY NOTE		03/24/2021	DEUTSCHE BANK AG		5,597,955	5,277,200	5,578,784	5,516,679		(17,052)		(17,052)		5,499,627		98,327	98,327	71,181	02/29/2024	1.A
912828-6H-8	TREASURY NOTE		03/23/2021	CITADEL SECURITIES LLC		18,017,629	17,622,500	18,158,747	17,940,120		(59,473)		(59,473)		17,880,647		136,982	136,982	219,503	03/15/2022	1.A
912828-6L-9	TREASURY NOTE		03/24/2021	GOLDMAN, SACHS & CO.		8,366,419	7,816,800	8,388,404	8,311,954		(20,966)		(20,966)		8,290,987		75,432	75,432	85,040	03/31/2026	1.A
912828-6S-4	TREASURY NOTE		03/10/2021	GOLDMAN, SACHS & CO.		3,283,861	3,045,900	3,398,082	3,372,058		(11,563)		(11,563)		3,360,495		(76,634)	(76,634)	26,178	04/30/2026	1.A
912828-7B-0	TREASURY NOTE		03/23/2021	GOLDMAN, SACHS & CO.		2,246,403	2,138,000	2,323,321	2,315,422		(7,247)		(7,247)		2,308,175		(61,771)	(61,771)	9,191	06/30/2026	1.A
912828-B6-6	TREASURY NOTE		03/24/2021	NOMURA SECURITIES INTERNATIONAL INC		5,356,445	5,000,000	5,452,734	5,398,712		(28,942)		(28,942)		5,369,771		(13,325)	(13,325)	83,184	02/15/2024	1.A
912828-P3-8	TREASURY NOTE		03/24/2021	BARCLAYS		4,730,255	4,593,700	4,702,441	4,671,723		(8,474)		(8,474)		4,663,248		67,007	67,007	51,965	01/31/2023	1.A
912828-R3-6	TREASURY NOTE		03/23/2021	Various		8,644,810	8,212,700	8,635,381	8,611,175		(10,599)		(10,599)		8,600,576		44,234	44,234	34,899	05/15/2026	1.A
912828-S9-2	TREASURY NOTE		03/24/2021	GOLDMAN, SACHS & CO.		27,617,517	26,947,000	27,781,539	27,707,357		(67,017)		(67,017)		27,640,340		(22,823)	(22,823)	217,735	07/31/2023	1.A
912828-T2-6	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		10,294,141	10,000,000	10,368,359	10,334,616		(27,743)		(27,743)		10,306,873		(12,733)	(12,733)	66,484	09/30/2023	1.A
912828-T9-1	TREASURY NOTE		03/24/2021	NOMURA SECURITIES INTERNATIONAL INC		15,260,885	14,723,700	15,394,894	15,335,108		(49,457)		(49,457)		15,285,651		(24,766)	(24,766)	95,836	10/31/2023	1.A
912828-V8-0	TREASURY NOTE		03/24/2021	BARCLAYS		9,841,410	9,318,000	9,898,555			(29,764)		(29,764)		9,868,791		(27,382)	(27,382)	135,523	01/31/2024	1.A
912828-W7-1	TREASURY NOTE		03/23/2021	GOLDMAN, SACHS & CO.		3,684,017	3,493,900	3,734,379	3,714,129		(15,248)		(15,248)		3,698,882		(14,864)	(14,864)	35,695	03/31/2024	1.A
912828-WE-6	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		7,839,989	7,349,900	7,966,603	7,886,679		(42,770)		(42,770)		7,843,909		(3,920)	(3,920)	72,585	11/15/2023	1.A
912828-WJ-5	TREASURY NOTE		03/24/2021	Various		18,656,752	17,471,400	18,840,154	18,693,223		(82,484)		(82,484)		18,610,739		46,013	46,013	156,656	05/15/2024	1.A
912828-XB-1	TREASURY NOTE		01/07/2021	BANK OF AMERICA/MERRILL LYNCH		10,757,813	10,000,000	10,472,710	10,397,031		(1,719)		(1,719)		10,395,312		362,500	362,500	31,699	05/15/2025	1.A
912828-Y9-5	TREASURY NOTE		03/23/2021	BARCLAYS		4,705,995	4,480,400	4,891,162	4,863,458		(15,320)		(15,320)		4,848,138		(142,142)	(142,142)	54,071	07/31/2026	1.A
912828-YB-0	TREASURY NOTE		01/04/2021	CITADEL SECURITIES LLC		6,946,113	6,500,000	6,465,131	4,101,175		2,367,828		2,367,828		6,469,002		477,111	477,111	41,045	08/15/2029	1.A
912828-YP-9	TREASURY NOTE		03/23/2021	JPMORGAN CHASE & CO.		18,448,068	18,278,300	18,271,160	18,275,300		669		669		18,275,970		172,098	172,098	97,876	10/31/2021	1.A
912828-YS-3	TREASURY NOTE		03/23/2021	BANK OF AMERICA/MERRILL LYNCH		1,898,805	1,858,300	2,032,516	2,019,716		(3,993)		(3,993)		2,015,723		(116,918)	(116,918)	11,589	11/15/2029	1.A
912828-YT-1	TREASURY NOTE		03/31/2021	Various		10,107,969	10,000,000	9,986,328	9,993,421		1,162		1,162		9,994,583		113,386	113,386	37,459	11/30/2021	1.A
912828-YZ-7	TREASURY NOTE		03/31/2021	MORGAN STANLEY		11,651,257	11,516,300	11,540,592	11,528,604		(3,056)		(3,056)		11,525,548		125,708	125,708	47,043	12/31/2021	1.A
912828-Z9-4	TREASURY NOTE		03/23/2021	JPMORGAN CHASE & CO.		3,914,319	3,922,900	4,222,328	4,200,111		(6,612)		(6,612)		4,193,499		(279,181)	(279,181)	35,436	02/15/2030	1.A
912828-ZH-6	TREASURY NOTE		03/24/2021	GOLDMAN, SACHS & CO.		15,028,711	15,000,000	15,039,844			(2,768)		(2,768)		15,037,076		(8,365)	(8,365)	16,587	04/15/2023	1.A
912828-ZP-8	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		4,995,508	5,000,000	4,997,461	4,997,726		220		220		4,997,945		(2,438)	(2,438)	2,244	05/15/2023	1.A
912828-ZU-7	TREASURY NOTE		03/24/2021	Various		33,157,002	33,104,700	33,198,883	33,189,178		(7,813)		(7,813)		33,181,365		(24,363)	(24,363)	22,674	06/15/2023	1.A
912828-ZW-3	TREASURY NOTE		03/10/2021	MORGAN STANLEY		12,017,648	12,228,300	12,229,075	12,229,027		(31)		(31)		12,228,997		(211,348)	(211,348)	13,543	06/30/2025	1.A
912828-ZX-1	TREASURY NOTE		03/24/2021	GOLDMAN, SACHS & CO.		30,014,391	30,001,500	29,994,468	29,995,557		910		910		29,996,466		17,925	17,925	8,702	06/30/2022	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-AF-8	TREASURY NOTE		03/24/2021	BANK OF AMERICA/MERRILL LYNCH		17,914,960	17,944,400	17,930,610	17,931,928		1,079		1,079		17,933,007		(18,047)	(18,047)	13,570	08/15/2023	1.A FE
91282C-AG-6	TREASURY NOTE		03/24/2021	NOMURA SECURITIES INTERNATIONAL INC		35,531,600	35,520,500	35,513,030	35,514,104		878		878		35,514,982		16,618	16,618	25,217	08/31/2022	1.A FE
91282C-AJ-0	TREASURY NOTE		03/23/2021	HSBC SECURITIES, INC.		4,942,346	5,041,000	5,003,193			1,663		1,663		5,004,856		(62,510)	(62,510)	7,123	08/31/2025	1.A FE
91282C-AK-7	TREASURY NOTE		03/24/2021	Various		14,533,631	14,563,000	14,533,463	14,534,627		2,373		2,373		14,536,999		(3,368)	(3,368)	9,564	09/15/2023	1.A FE
91282C-AP-6	TREASURY NOTE		03/24/2021	Various		11,264,096	11,291,100	11,268,603	11,269,621		1,741		1,741		11,271,362		(7,266)	(7,266)	6,221	10/15/2023	1.A FE
91282C-AR-2	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		19,993,843	19,991,500	19,995,405			(344)		(344)		19,995,061		(1,218)	(1,218)	10,010	10/31/2022	1.A FE
91282C-AT-8	TREASURY NOTE		03/10/2021	BARCLAYS		15,022,950	15,357,700	15,301,908	15,303,657		2,117		2,117		15,305,775		(282,824)	(282,824)	13,894	10/31/2025	1.A FE
91282C-AU-5	TREASURY NOTE		03/23/2021	Various		17,183,243	17,700,300	17,627,072	17,628,652		1,621		1,621		17,630,273		(447,030)	(447,030)	27,925	10/31/2027	1.A FE
91282C-AW-1	TREASURY NOTE		03/24/2021	MORGAN STANLEY		5,002,344	5,000,000	5,014,063	5,014,063		(1,084)		(1,084)		5,012,979		(10,635)	(10,635)	4,489	11/15/2023	1.A FE
91282C-AX-9	TREASURY NOTE		03/24/2021	HSBC SECURITIES, INC.		25,000,000	25,000,000	25,000,977	25,000,974		(116)		(116)		25,000,858		(858)	(858)	9,873	11/30/2022	1.A FE
91282C-AZ-4	TREASURY NOTE		03/24/2021	Various		19,704,235	20,016,200	20,000,562			438		438		20,001,000		(296,765)	(296,765)	22,425	11/30/2025	1.A FE
91282C-BC-4	TREASURY NOTE		03/24/2021	NOMURA SECURITIES INTERNATIONAL INC		9,813,672	10,000,000	9,987,500			389		389		9,987,889		(174,217)	(174,217)	8,702	12/31/2025	1.A FE
91282C-BD-2	TREASURY NOTE		03/24/2021	Various		114,961,993	114,995,000	114,979,569			794		794		114,980,363		(18,370)	(18,370)	24,032	12/31/2022	1.A FE
91282C-BH-3	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		7,840,625	8,000,000	7,830,625			847		847		7,831,472		9,153	9,153	4,392	01/31/2026	1.A FE
91282C-BM-2	TREASURY NOTE		03/24/2021	HSBC SECURITIES, INC.		30,036,131	30,169,300	30,000,776			1,429		1,429		30,002,205		33,926	33,926	3,959	02/15/2024	1.A FE
91282C-BN-0	TREASURY NOTE		03/24/2021	JPMORGAN CHASE & CO.		60,005,524	60,027,800	59,994,972			349		349		59,995,321		10,203	10,203	4,826	02/28/2023	1.A FE
91282C-BQ-3	TREASURY NOTE		03/24/2021	Various		29,711,157	30,168,200	29,690,930			1,619		1,619		29,692,548		18,609	18,609	9,142	02/28/2026	1.A FE
912810-EH-7	US TREASURY N/B		02/15/2021	MATURED		3,775,000	3,775,000	5,192,592	3,794,833		(19,833)		(19,833)		3,775,000				148,641	02/15/2021	1.A
912810-QZ-4	US TREASURY N/B		03/23/2021	DEUTSCHE BANK AG		1,490,594	1,292,700	1,356,477	1,353,116		(443)		(443)		1,352,673		137,921	137,921	24,327	02/15/2043	1.A
91282C-BR-1	WI TREASURY NOTE		03/24/2021	Various		259,775,975	260,159,800	259,475,801			6,033		6,033		259,481,833		294,142	294,142	17,674	03/15/2024	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						1,094,350,501	1,082,304,133	1,097,669,967	486,132,359		1,674,362		1,674,362		1,094,050,781		299,720	299,720	2,711,308	XXX	XXX
23371D-AD-6	DAE FUNDING LLC	C	01/26/2021	CANTOR FITZGERALD		3,545,246	3,463,000	3,474,150	3,467,060		(345)		(345)		3,466,715		78,532	78,532	36,867	11/15/2021	2.C FE
1099999. Subtotal - Bonds - All Other Governments						3,545,246	3,463,000	3,474,150	3,467,060		(345)		(345)		3,466,715		78,532	78,532	36,867	XXX	XXX
005158-WX-4	ADA & CANYON CNTYS IDAHO JT SC		03/03/2021	D.A. DAVIDSON & CO.		1,256,660	1,000,000	1,193,170	1,147,534		(3,292)		(3,292)		1,144,242		112,418	112,418	23,611	09/15/2032	1.A FE
006449-HK-1	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		664,200	500,000	611,435	590,983		(1,904)		(1,904)		589,079		75,121	75,121	6,340	12/15/2031	1.C FE
006449-HL-9	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		662,010	500,000	610,460	590,204		(1,886)		(1,886)		588,317		73,693	73,693	6,340	12/15/2032	1.C FE
006449-HM-7	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		2,296,208	1,740,000	2,119,337	2,049,860		(6,471)		(6,471)		2,043,389		252,820	252,820	22,064	12/15/2033	1.C FE
006449-HN-5	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		986,483	750,000	910,605	881,238		(2,737)		(2,737)		878,502		107,981	107,981	9,510	12/15/2034	1.C FE
006449-HP-0	ADAMS 12 FIVE STAR SCHS COLO		03/04/2021	UNION BANK OF SWITZERLAND		1,310,990	1,000,000	1,208,360	1,170,356		(3,544)		(3,544)		1,166,812		144,178	144,178	12,681	12/15/2035	1.C FE
005626-SP-2	ADAMS CNTY COLO SCH DIST NO 1		03/04/2021	D.A. DAVIDSON & CO.		1,242,933	955,000	1,237,107	1,205,693		(4,840)		(4,840)		1,200,853		42,080	42,080	12,866	12/01/2033	1.C FE
005626-SQ-0	ADAMS CNTY COLO SCH DIST NO 1		03/03/2021	FIRST TENNESSEE BANK		1,258,071	970,000	1,251,339	1,220,082		(4,602)		(4,602)		1,215,480		42,591	42,591	12,664	12/01/2034	1.C FE
006395-AY-3	ADAMS ST UNIV COLO INSTL ENTER		03/04/2021	BARCLAYS		1,958,660	1,530,000	1,854,666	1,807,169		(5,542)		(5,542)		1,801,628		157,032	157,032	24,013	05/15/2035	1.C FE
038699-UA-0	ARAPAHOE CNTY COLO SCH DIST NO		03/03/2021	PIPER JAFFRAY INC.		1,886,141	1,440,000	1,789,531	1,727,890		(5,834)		(5,834)		1,722,056		164,085	164,085	20,680	12/01/2034	1.C FE
038699-UB-8	ARAPAHOE CNTY COLO SCH DIST NO		03/03/2021	PIPER JAFFRAY INC.		1,958,280	1,500,000	1,853,835	1,791,614		(5,893)		(5,893)		1,785,721		172,559	172,559	21,542	12/01/2035	1.C FE
047447-EU-7	ATHERTON MICH CMNTY SCH DIST		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,326,251	1,125,000	1,278,034	1,275,705		(2,690)		(2,690)		1,273,016		53,236	53,236	15,625	05/01/2042	1.C FE
047447-EW-3	ATHERTON MICH CMNTY SCH DIST		03/02/2021	UMB BANK		505,264	425,000	478,197	477,392		(474)		(474)		476,918		28,346	28,346	4,353	05/01/2048	1.C FE
081005-KU-3	BELTON MO SCH DIST NO 124		02/26/2021	VINING-SPARKS IBG LP		2,182,538	1,680,000	2,225,026	2,205,325		(9,111)		(9,111)		2,196,214		(13,675)	(13,675)	45,033	03/01/2038	1.B FE
081005-KV-1	BELTON MO SCH DIST NO 124		02/26/2021	VINING-SPARKS IBG LP		1,382,185	1,150,000	1,396,526	1,387,700		(4,082)		(4,082)		1,383,618		(1,433)	(1,433)	24,661	03/01/2039	1.B FE
082744-CY-7	BENTON & LINN CNTYS ORE SCH DI		03/01/2021	PIPER JAFFRAY INC.		2,398,636	1,900,000	2,270,880	2,189,128		(6,060)		(6,060)		2,183,067		215,569	215,569	20,583	06/15/2031	1.B FE
082744-CZ-4	BENTON & LINN CNTYS ORE SCH DI		03/01/2021	PIPER JAFFRAY INC.		2,391,093	1,900,000	2,263,622	2,183,594		(5,936)		(5,936)		2,177,658		213,435	213,435	20,583	06/15/2032	1.B FE
082744-DA-8	BENTON & LINN CNTYS ORE SCH DI		03/02/2021	PIPER JAFFRAY INC.		1,128,978	900,000	1,069,677	1,032,377		(2,812)		(2,812)		1,029,565		99,413	99,413	9,875	06/15/2033	1.B FE
098419-LY-8	BONNEVILLE & BINGHAM CNTYS IDA		03/04/2021	STIFEL CAPITAL MARKETS		4,298,169	3,410,000	4,042,009	3,891,532		(11,212)		(11,212)		3,880,321		417,848	417,848	81,935	09/15/2031	1.B FE
098419-LZ-5	BONNEVILLE & BINGHAM CNTYS IDA		03/04/2021	Various		4,490,035	3,580,000	4,233,457	4,078,049		(11,342)		(11,342)		4,066,706		423,328	423,328	85,325	09/15/2032	1.B FE
098419-MA-9	BONNEVILLE & BINGHAM CNTYS IDA		03/01/2021	UMB BANK		1,867,185	1,500,000	1,766,775	1,703,448		(4,371)		(4,371)		1,699,078		168,107	168,107	35,000	09/15/2033	1.B FE
098419-MB-7	BONNEVILLE & BINGHAM CNTYS IDA		03/01/2021	UMB BANK		1,551,238	1,250,000	1,466,488	1,415,195		(3,542)		(3,542)		1,411,652		139,585	139,585	29,167	09/15/2034	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
124511-PP-5	BYRON CENTER MICH PUB SCHS		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,292,731	1,100,000	1,275,340	1,267,216		(3,013)		(3,013)		1,264,204		28,527	28,527	15,522	05/01/2043	1.C FE
13063D-LW-6	CALIFORNIA ST		03/04/2021	Various		3,245,196	2,575,000	3,028,612	2,956,958		(7,571)		(7,571)		2,949,387		295,809	295,809	56,010	04/01/2038	1.C FE
138824-KH-9	CANYON CNTY IDAHO SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		836,752	650,000	814,463	790,286		(2,738)		(2,738)		787,548		49,203	49,203	15,257	09/15/2032	1.A FE
138824-KJ-5	CANYON CNTY IDAHO SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		545,237	425,000	529,984	514,590		(1,744)		(1,744)		512,845		32,391	32,391	9,976	09/15/2033	1.A FE
151537-JR-9	CENTER LINE MICH PUB SCHS		03/02/2021	UMB BANK		458,864	375,000	443,145	438,571		(1,200)		(1,200)		437,371		21,493	21,493	5,042	05/01/2029	1.C FE
179093-KB-4	CLACKAMAS CNTY ORE SCH DIST NO		03/01/2021	UMB BANK		150,068	120,000	140,669	136,699		(348)		(348)		136,351		13,717	13,717	1,300	06/15/2033	1.B FE
179093-KE-8	CLACKAMAS CNTY ORE SCH DIST NO		03/02/2021	BARCLAYS		2,507,133	2,010,000	2,318,354	2,259,611		(5,242)		(5,242)		2,254,369		252,764	252,764	22,054	06/15/2036	1.B FE
179162-GT-3	CLACKAMAS CNTY ORE SCH DIST NO		03/02/2021	D.A. DAVIDSON & CO.		1,641,042	1,300,000	1,534,429	1,489,344		(4,020)		(4,020)		1,485,324		155,718	155,718	14,264	06/15/2032	1.B FE
179198-JB-3	CLACKAMAS CNTY ORE SCH DIST NO 86		03/09/2021	UMB BANK		1,089,261	900,000	1,101,501	1,094,110		(3,721)		(3,721)		1,090,389		(1,128)	(1,128)	8,600	06/15/2038	1.B FE
179198-JC-1	CLACKAMAS CNTY ORE SCH DIST NO 86		01/15/2021	UMB BANK		1,059,092	850,000	1,036,839	1,029,998		(935)		(935)		1,029,063		30,028	30,028	3,306	06/15/2039	1.B FE
179198-JD-9	CLACKAMAS CNTY ORE SCH DIST NO 86		03/29/2021	UMB BANK		961,960	800,000	972,592	966,286		(4,083)		(4,083)		962,202		(242)	(242)	9,422	06/15/2040	1.B FE
182810-BZ-3	CLATSOP CNTY ORE SCH DIST NO 0		03/04/2021	D.A. DAVIDSON & CO.		1,586,926	1,225,000	1,471,874	1,431,655		(4,066)		(4,066)		1,427,588		159,338	159,338	14,122	06/15/2032	1.B FE
182810-CB-5	CLATSOP CNTY ORE SCH DIST NO 0		03/04/2021	BARCLAYS		2,594,051	2,015,000	2,397,064	2,335,149		(6,269)		(6,269)		2,328,880		265,170	265,170	23,228	06/15/2034	1.B FE
182855-FC-5	CLATSOP CNTY ORE SCH DIST NO 3		03/02/2021	UNION BANK OF SWITZERLAND		1,502,379	1,175,000	1,392,857	1,357,868		(3,361)		(3,361)		1,354,506		147,872	147,872	12,892	06/15/2034	1.B FE
19652P-FA-8	COLORADO MESA UNIV COLO ENTERP		03/09/2021	HILLTOP SECURITIES INC		2,365,069	1,875,000	2,281,744	2,223,970		(7,308)		(7,308)		2,216,663		148,406	148,406	30,208	05/15/2039	1.C FE
19652P-FC-4	COLORADO MESA UNIV COLO ENTERP		03/08/2021	HILLTOP SECURITIES INC		1,733,326	1,400,000	1,676,458	1,637,529		(4,862)		(4,862)		1,632,667		100,659	100,659	22,361	05/15/2049	1.C FE
196707-XD-0	COLORADO ST BRD GOVERNORS UNIV		03/03/2021	UMB BANK		907,470	730,000	895,914	844,966		(3,088)		(3,088)		841,878		65,592	65,592	18,656	03/01/2027	1.C FE
20772K-LD-9	CONNECTICUT ST		03/16/2021	UMB BANK		363,003	300,000	345,630	343,501		(890)		(890)		342,611		20,392	20,392	3,567	06/01/2039	1.E FE
223832-EP-7	COWLITZ CNTY WASH SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		824,811	650,000	763,269	737,247		(1,851)		(1,851)		735,396		89,415	89,415	8,396	12/01/2030	1.A FE
223832-EQ-5	COWLITZ CNTY WASH SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		378,774	300,000	351,711	339,840		(845)		(845)		338,996		39,778	39,778	3,875	12/01/2031	1.A FE
223832-ET-9	COWLITZ CNTY WASH SCH DIST NO		03/02/2021	UNION BANK OF SWITZERLAND		225,419	180,000	208,836	202,250		(469)		(469)		201,780		23,639	23,639	2,325	12/01/2034	1.A FE
223883-GM-5	COWLITZ CNTY WASH SCH DIST NO		02/22/2021	UMB BANK		363,489	300,000	333,741	328,969		(487)		(487)		328,482		35,007	35,007	2,767	12/01/2037	1.A FE
227183-DR-8	CROOK CNTY ORE SCH DIST		02/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,060,046	980,000	980,000	980,000						980,000		80,046	80,046	3,681	06/15/2031	1.B FE
227183-DS-6	CROOK CNTY ORE SCH DIST		01/05/2021	PIPER JAFFRAY INC.		548,275	500,000	500,000	500,000						500,000		48,275	48,275	752	06/15/2032	1.B FE
239163-JT-6	DAVISON MICH CMNTY SCH DIST		01/05/2021	UMB BANK		1,259,910	1,000,000	1,178,090	1,170,414		(278)		(278)		1,170,137		89,773	89,773	7,333	05/01/2037	1.B FE
239163-KA-5	DAVISON MICH CMNTY SCH DIST		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,186,290	1,000,000	1,150,220	1,143,835		(2,580)		(2,580)		1,141,254		45,036	45,036	14,111	05/01/2044	1.B FE
250343-KC-3	DESCHUTES & JEFFERSON CNTYS OR		03/18/2021	UMB BANK		485,380	500,000	500,000	500,000						500,000		(14,620)	(14,620)	2,459	06/15/2033	1.B FE
25476F-XS-2	DISTRICT COLUMBIA		03/01/2021	UMB BANK		883,845	750,000	789,645	783,347		(602)		(602)		782,745		101,100	101,100	11,500	10/15/2039	1.B FE
25476F-XT-0	DISTRICT COLUMBIA		03/02/2021	PIPER JAFFRAY INC.		3,995,340	3,400,000	3,564,798	3,538,674		(2,538)		(2,538)		3,536,136		459,204	459,204	52,511	10/15/2040	1.B FE
266381-LH-3	DURAND MICH AREA SCHS		02/11/2021	FIRST TENNESSEE BANK		1,553,900	1,250,000	1,453,150	1,451,463		(2,449)		(2,449)		1,449,014		104,886	104,886	10,556	05/01/2038	1.C FE
283371-PU-0	EL PASO CNTY COLO SCH DIST NO		03/03/2021	D.A. DAVIDSON & CO.		1,265,490	1,000,000	1,175,780	1,145,275		(2,915)		(2,915)		1,142,360		123,130	123,130	13,056	12/01/2036	1.C FE
283371-PV-8	EL PASO CNTY COLO SCH DIST NO		03/03/2021	Various		1,665,900	1,320,000	1,544,651	1,505,762		(3,719)		(3,719)		1,502,042		163,857	163,857	17,233	12/01/2037	1.C FE
283461-J9-3	EL PASO CNTY COLO SCH DIST NO 20		03/04/2021	UMB BANK		1,298,920	1,000,000	1,300,990	1,274,951		(5,315)		(5,315)		1,269,637		29,283	29,283	11,528	12/15/2033	1.C FE
365136-NW-6	GARDEN CITY MICH SCH DIST		03/03/2021	VINING-SPARKS IBG LP		4,392,992	3,505,000	4,334,739	4,295,699		(13,447)		(13,447)		4,282,252		110,739	110,739	60,156	05/01/2046	1.C FE
373385-GV-9	GEORGIA ST		03/16/2021	Various		4,409,890	3,500,000	4,444,545	4,413,657		(14,659)		(14,659)		4,398,998		10,892	10,892	70,922	08/01/2034	1.A FE
385064-SE-1	GRANBURY TEX INDPT SCH DIST		02/17/2021	UMB BANK		486,381	515,000	448,900	453,420		1,174		1,174		454,594		31,787	31,787		08/01/2027	1.A FE
385064-SQ-4	GRANBURY TEX INDPT SCH DIST		02/05/2021	UMB BANK		1,311,345	1,260,000	1,260,000	1,260,000						1,260,000		51,345	51,345	16,226	08/01/2037	1.A FE
385064-SS-0	GRANBURY TEX INDPT SCH DIST		02/10/2021	UMB BANK		1,069,894	1,010,000	1,010,000	1,010,000						1,010,000		59,894	59,894	14,053	08/01/2039	1.A FE
402892-DS-9	GUNNISON WATERSHED COLO SCH DI		03/29/2021	UMB BANK		632,501	630,000	630,000							630,000		2,501	2,501		12/01/2033	1.B FE
415306-GW-3	HARRISON MICH CMNTY SCHS		03/02/2021	VINING-SPARKS IBG LP		2,069,678	1,650,000	2,028,246	2,006,776		(5,985)		(5,985)		2,000,792		68,886	68,886	28,188	05/01/2045	1.C FE
421722-S7-5	HAZELWOOD MO SCH DIST FORMERLY		03/01/2021	MATURED		1,475,000	1,475,000	1,612,765	1,481,001		(6,001)		(6,001)		1,475,000				29,500	03/01/2021	1.B FE
467486-XC-5	JACKSON CNTY MO REORG SCH DIST		03/03/2021	UMB BANK		1,304,970	1,000,000	1,252,130	1,213,739		(4,178)		(4,178)		1,209,562		95,408	95,408	28,111	03/01/2039	1.B FE
467736-EB-6	JACKSON CNTY ORE SCH DIST NO 0		03/03/2021	FIRST TENNESSEE BANK		1,837,699	1,555,000	1,747,525	1,720,522		(3,132)		(3,132)		1,717,390		120,309	120,309	13,822	06/15/2039	1.B FE
467754-HK-6	JACKSON CNTY ORE SCH DIST NO 0		03/05/2021	UMB BANK		1,212,407	925,000	1,178,617	1,144,736		(4,537)		(4,537)		1,140,199		72,208	72,208	10,792	06/15/2030	1.B FE
467754-HT-7	JACKSON CNTY ORE SCH DIST NO 0		03/02/2021	UMB BANK		1,623,611	1,380,000	1,551,368	1,529,096		(2,779)		(2,779)		1,526,317		97,295	97,295	12,113	06/15/2038	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
472736-X8-5	JEFFERSON CNTY COLO SCH DIST N		03/02/2021	BARCLAYS		6,137,952	4,800,000	5,677,632	5,518,863		(14,166)		(14,166)		5,504,697		633,255	633,255	52,667	12/15/2032	1.C FE
472736-X9-3	JEFFERSON CNTY COLO SCH DIST N		03/02/2021	Various		6,372,400	5,000,000	5,885,700	5,725,869		(14,271)		(14,271)		5,711,598		660,802	660,802	54,861	12/15/2033	1.C FE
476034-TF-0	JENISON MICH PUB SCHS		01/14/2021	UMB BANK		1,539,942	1,170,000	1,491,656	1,485,709		(1,553)		(1,553)		1,484,156		55,786	55,786	14,138	05/01/2043	1.B FE
486063-WU-0	KATY TEX INDPT SCH DIST		02/15/2021	MATURED		120,000	120,000	129,374	120,439		(439)		(439)		120,000				3,000	02/15/2021	1.A FE
490170-JA-6	KENT CITY MICH CMNTY SCHS		02/11/2021	FIRST TENNESSEE BANK		1,833,526	1,370,000	1,748,928	1,719,623		(4,270)		(4,270)		1,715,353		118,173	118,173	19,979	05/01/2036	1.C FE
490170-JE-8	KENT CITY MICH CMNTY SCHS		03/02/2021	UMB BANK		629,085	500,000	621,585	612,325		(1,892)		(1,892)		610,433		18,652	18,652	8,542	05/01/2045	1.C FE
490170-JF-5	KENT CITY MICH CMNTY SCHS		03/22/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,124,158	1,680,000	2,081,621	2,051,093		(8,220)		(8,220)		2,042,873		81,286	81,286	33,367	05/01/2049	1.C FE
494656-T8-4	KING & SNOHOMISH CNTYS WASH SC		03/02/2021	Various		1,248,420	1,000,000	1,169,760	1,132,077		(2,799)		(2,799)		1,129,278		119,142	119,142	12,917	12/01/2035	1.B FE
516444-SJ-6	LANSING MICH SCH DIST		03/04/2021	VINING-SPARKS IBG LP		1,218,922	960,000	1,167,782	1,137,919		(3,581)		(3,581)		1,134,338		84,584	84,584	16,933	05/01/2036	1.C FE
517210-XH-8	LARIMER WELD & BOULDER CNTYS C		03/02/2021	UMB BANK		1,262,630	1,000,000	1,174,470	1,144,392		(2,838)		(2,838)		1,141,554		121,076	121,076	10,972	12/15/2036	1.C FE
517210-XJ-4	LARIMER WELD & BOULDER CNTYS C		03/02/2021	UMB BANK		1,259,270	1,000,000	1,169,800	1,140,588		(2,758)		(2,758)		1,137,830		121,440	121,440	10,972	12/15/2037	1.C FE
517210-XK-1	LARIMER WELD & BOULDER CNTYS C		03/02/2021	Various		2,575,866	2,050,000	2,386,651	2,328,878		(5,457)		(5,457)		2,323,420		252,446	252,446	22,493	12/15/2038	1.C FE
534655-GB-5	LINCOLN PK MICH SCH DIST		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,391,784	1,200,000	1,302,708	1,288,780		(1,752)		(1,752)		1,287,028		104,756	104,756	16,933	05/01/2041	1.C FE
547694-PF-0	LOWELL MICH AREA SCHS		03/05/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,235,958	985,000	1,178,956	1,153,813		(3,424)		(3,424)		1,150,389		85,569	85,569	17,511	05/01/2041	1.C FE
594612-EX-7	MICHIGAN ST		01/21/2021	UMB BANK		1,128,039	1,100,000	1,100,000	1,100,000						1,100,000		28,039	28,039	7,274	05/15/2035	1.C FE
625482-HR-8	MULTNOMAH-CLACKAMAS CNTYS ORE		02/12/2021	UMB BANK		73,386	100,000	57,174	60,641		268		268		60,909		12,477	12,477		06/15/2035	1.B FE
625485-DH-7	MULTNOMAH-CLACKAMAS CNTYS ORE CENT		03/09/2021	PIPER JAFFRAY INC.		2,483,657	2,050,000	2,445,425	2,434,597		(7,275)		(7,275)		2,427,322		56,335	56,335	19,589	06/15/2038	1.B FE
625485-DJ-3	MULTNOMAH-CLACKAMAS CNTYS ORE CENT		03/09/2021	PIPER JAFFRAY INC.		2,717,348	2,250,000	2,675,160	2,663,541		(7,808)		(7,808)		2,655,733		61,614	61,614	21,500	06/15/2039	1.B FE
68609T-LK-2	OREGON ST		03/03/2021	UMB BANK		1,261,964	1,050,000	1,129,160	1,116,513		(1,247)		(1,247)		1,115,266		146,697	146,697	14,467	05/01/2036	1.B FE
68609T-LM-8	OREGON ST		03/03/2021	FIRST TENNESSEE BANK		962,217	805,000	857,003	848,738		(816)		(816)		847,923		114,294	114,294	11,091	05/01/2038	1.B FE
70914P-G6-3	PENNSYLVANIA ST		01/15/2021	MATURED		1,165,000	1,165,000	1,295,701	1,166,296		(1,296)		(1,296)		1,165,000				29,125	01/15/2021	1.D FE
720286-DN-0	PIERCE & KING CNTYS WASH SCH D		03/02/2021	BARCLAYS		4,176,595	3,305,000	3,893,720	3,758,043		(9,625)		(9,625)		3,748,417		428,177	428,177	42,690	12/01/2031	1.A FE
720286-DQ-3	PIERCE & KING CNTYS WASH SCH D		03/02/2021	PIPER JAFFRAY INC.		2,079,110	1,655,000	1,940,421	1,874,795		(4,660)		(4,660)		1,870,136		208,975	208,975	21,377	12/01/2033	1.A FE
720286-DR-1	PIERCE & KING CNTYS WASH SCH D		03/02/2021	PIPER JAFFRAY INC.		1,289,900	1,030,000	1,202,783	1,163,132		(2,817)		(2,817)		1,160,315		129,585	129,585	13,304	12/01/2034	1.A FE
720424-C5-7	PIERCE CNTY WASH SCH DIST NO 10 TA		03/01/2021	STIFEL CAPITAL MARKETS		2,272,948	1,870,000	2,234,370	2,228,975		(5,694)		(5,694)		2,223,281		49,667	49,667	25,141	12/01/2038	1.B FE
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 10 TA		03/02/2021	UMB BANK		1,212,410	1,000,000	1,189,790	1,186,987		(3,007)		(3,007)		1,183,981		28,429	28,429	13,556	12/01/2039	1.B FE
720577-YD-1	PIERCE CNTY WASH SCH DIST NO 401 P		03/03/2021	FIRST TENNESSEE BANK		2,213,634	1,825,000	2,149,157	2,130,013		(5,243)		(5,243)		2,124,770		88,864	88,864	19,061	12/01/2036	1.A FE
744890-TT-1	PUEBLO CNTY COLO SCH DIST NO 70		03/05/2021	UMB BANK		735,794	600,000	739,698			(1,324)		(1,324)		738,374		(2,580)	(2,580)	2,400	12/01/2038	1.C FE
744890-TV-6	PUEBLO CNTY COLO SCH DIST NO 70		03/01/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,445,107	2,025,000	2,479,856			(3,698)		(3,698)		2,476,158		(31,051)	(31,051)	6,975	12/01/2040	1.C FE
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P		03/02/2021	UMB BANK		237,404	200,000	214,778	211,204		(241)		(241)		210,963		26,441	26,441	3,400	04/01/2032	1.C FE
767781-HW-0	RITENOUR MO SCH DIST		03/03/2021	Various		386,096	325,000	376,516	372,395		(1,089)		(1,089)		371,305		14,791	14,791	6,622	03/01/2030	1.B FE
767781-HX-8	RITENOUR MO SCH DIST		02/26/2021	UMB BANK		324,904	275,000	316,206	312,923		(835)		(835)		312,088		12,817	12,817	5,531	03/01/2031	1.B FE
778017-PZ-0	ROSEVILLE MICH CMNTY SCHS		03/02/2021	UMB BANK		346,049	275,000	318,511	308,646		(717)		(717)		307,929		38,120	38,120	4,698	05/01/2031	1.C FE
819190-XA-2	SHAKOPEE MINN INDPT SCH DIST N		02/23/2021	UMB BANK		228,643	225,000	225,000							225,000		3,643	3,643		02/01/2032	1.C FE
819190-XD-6	SHAKOPEE MINN INDPT SCH DIST N		03/11/2021	RAYMOND JAMES & ASSOCIATES, INC.		859,278	860,000	860,000							860,000		(722)	(722)	285	02/01/2035	1.C FE
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1		03/01/2021	UMB BANK		1,794,285	1,500,000	1,705,365	1,649,852		(3,288)		(3,288)		1,646,564		147,721	147,721	30,333	03/01/2030	1.B FE
787642-4U-8	ST CHARLES CNTY MO FRANCIS HOW		03/01/2021	MATURED		1,100,000	1,100,000	1,143,285	1,103,281		(3,281)		(3,281)		1,100,000				22,000	03/01/2021	1.B FE
914733-DG-2	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		288,482	225,000	268,274	258,587		(764)		(764)		257,823		30,658	30,658	3,031	06/01/2028	1.C FE
914733-DJ-6	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		391,772	310,000	365,515	353,155		(976)		(976)		352,178		39,593	39,593	4,176	06/01/2030	1.C FE
914733-DK-3	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		188,501	150,000	176,298	170,452		(462)		(462)		169,990		18,511	18,511	2,021	06/01/2031	1.C FE
914733-DL-1	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		632,634	505,000	591,648	572,416		(1,520)		(1,520)		570,895		61,739	61,739	6,803	06/01/2032	1.C FE
914733-DM-9	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		374,649	300,000	350,637	339,411		(888)		(888)		338,523		36,126	36,126	4,042	06/01/2033	1.C FE
914733-DN-7	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		222,097	190,000	199,973	197,793		(173)		(173)		197,619		24,477	24,477	2,048	06/01/2034	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
914733-DP-2	UNIVERSITY NORTHN COLO GREELEY		03/04/2021	RBC DOMINION SECURITIES		174,780	150,000	157,230	155,652		(125)		(125)		155,527		19,253	19,253	1,617	06/01/2035	1.C FE
932423-UX-2	WALLED LAKE MICH CONS SCH DIST		01/05/2021	UMB BANK		1,358,700	1,000,000	1,322,270	1,311,875		(522)		(522)		1,311,353		47,347	47,347	17,500	05/01/2037	1.B FE
932423-VB-9	WALLED LAKE MICH CONS SCH DIST		03/30/2021	UMB BANK		1,295,890	1,000,000	1,307,540	1,297,686		(7,419)		(7,419)		1,290,266		5,624	5,624	29,167	05/01/2041	1.B FE
932423-VC-7	WALLED LAKE MICH CONS SCH DIST		01/12/2021	UMB BANK		2,004,360	1,500,000	1,956,615	1,942,005		(1,589)		(1,589)		1,940,416		63,944	63,944	27,708	05/01/2042	1.B FE
178882-NE-2	WEST LINN ORE SCH DIST NO 3 JT		03/23/2021	UMB BANK		52,642	100,000	48,868	50,050		331		331		50,381		2,261	2,261		06/15/2045	1.B FE
962529-HT-3	WHATCOM CNTY WASH SCH DIST NO		03/04/2021	FIRST TENNESSEE BANK		1,538,595	1,295,000	1,431,661	1,411,371		(2,464)		(2,464)		1,408,908		129,687	129,687	13,957	12/01/2037	1.A FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						171,630,700	139,215,000	163,993,948	155,582,438		(397,911)		(397,911)		160,119,080		11,511,620	11,511,620	2,003,975	XXX	XXX
013595-VT-7	ALBUQUERQUE N MEX MUN SCH DIST		03/03/2021	UMB BANK		1,266,110	1,000,000	1,181,570	1,140,542		(2,955)		(2,955)		1,137,587		128,523	128,523	29,722	08/01/2031	1.D FE
013595-VV-2	ALBUQUERQUE N MEX MUN SCH DIST		01/14/2021	UMB BANK		585,923	450,000	526,959	509,645		(348)		(348)		509,297		76,626	76,626	10,500	08/01/2033	1.D FE
033161-6Y-1	ANCHORAGE ALASKA		03/02/2021	UNION BANK OF SWITZERLAND		427,247	340,000	404,036	389,759		(1,015)		(1,015)		388,744		38,503	38,503	8,642	09/01/2033	1.B FE
033161-6Z-8	ANCHORAGE ALASKA		03/01/2021	UMB BANK		1,064,761	850,000	1,009,265	973,772		(2,483)		(2,483)		971,288		93,473	93,473	21,486	09/01/2034	1.B FE
033161-7W-4	ANCHORAGE ALASKA		03/02/2021	UNION BANK OF SWITZERLAND		948,750	750,000	896,393	863,664		(2,325)		(2,325)		861,339		87,411	87,411	19,063	09/01/2031	1.B FE
033161-7Y-0	ANCHORAGE ALASKA		03/02/2021	Various		2,701,927	2,150,000	2,554,931	2,464,654		(6,419)		(6,419)		2,458,236		243,691	243,691	54,646	09/01/2033	1.B FE
033161-7Z-7	ANCHORAGE ALASKA		03/02/2021	UNION BANK OF SWITZERLAND		561,327	475,000	508,720	501,299		(530)		(530)		500,769		60,558	60,558	9,658	09/01/2034	1.B FE
042467-ML-1	ARMSTRONG SCH DIST PA		03/30/2021	UMB BANK		592,733	500,000	573,190	564,417		(1,482)		(1,482)		562,935		29,798	29,798	10,033	03/15/2035	1.F FE
042467-MN-7	ARMSTRONG SCH DIST PA		02/23/2021	UMB BANK		118,194	100,000	113,908	112,247		(203)		(203)		112,044		6,150	6,150	1,778	03/15/2037	1.F FE
054071-LR-4	AVON IND CMNTY SCH BLDG CORP		03/04/2021	UMB BANK		846,713	700,000	817,964	811,132		(1,962)		(1,962)		809,169		37,544	37,544	23,567	07/15/2034	1.B FE
054071-LS-2	AVON IND CMNTY SCH BLDG CORP		03/26/2021	UMB BANK		302,558	250,000	290,888	288,525		(902)		(902)		287,623		14,934	14,934	9,028	07/15/2035	1.B FE
055022-AJ-6	AZUSA CALIF PENSION OBLIG		01/28/2021	UMB BANK		422,372	400,000	400,000	400,000						400,000		22,372	22,372	3,408	08/01/2029	1.D FE
07539P-DH-9	BEAVERCREEK OHIO CITY SCH DIST		03/22/2021	UMB BANK		197,988	200,000	200,000	200,000						200,000		(2,012)	(2,012)	772	12/01/2027	1.B FE
07539P-DM-8	BEAVERCREEK OHIO CITY SCH DIST		01/11/2021	UMB BANK		572,813	560,000	560,000	560,000						560,000		12,813	12,813	1,149	12/01/2031	1.B FE
081518-BZ-4	BEN HILL CNTY GA SCH DIST		01/27/2021	UMB BANK		322,254	260,000	294,492	290,961		(264)		(264)		290,697		31,558	31,558	3,409	04/01/2034	1.B FE
094226-DF-1	BLOOMFIELD TWP N J BRD ED		03/03/2021	JANNEY MONTGOMERY SCOTT LLC		459,363	455,000	455,000	455,000						455,000		4,363	4,363	3,369	09/01/2027	1.C FE
094226-DG-9	BLOOMFIELD TWP N J BRD ED		03/12/2021	JANNEY MONTGOMERY SCOTT LLC		847,854	840,000	840,000	840,000						840,000		7,854	7,854	7,565	09/01/2028	1.C FE
122062-ZQ-8	BURLINGTON VT		02/02/2021	UMB BANK		494,269	375,000	419,471	411,350		(370)		(370)		410,980		83,289	83,289	4,844	11/01/2032	1.D FE
128510-KC-7	CALCASIEU PARISH LA SCH DIST N		03/01/2021	UMB BANK		474,240	400,000	441,296	435,728		(671)		(671)		435,057		39,183	39,183	8,089	03/01/2036	1.C FE
128510-KD-5	CALCASIEU PARISH LA SCH DIST N		02/09/2021	VINING-SPARKS IBG LP		460,414	375,000	412,384	407,352		(391)		(391)		406,961		53,453	53,453	6,667	03/01/2037	1.C FE
148464-AS-9	CASTLE OAKS MET DIST COLO		03/02/2021	UMB BANK		817,356	650,000	731,757	716,417		(1,283)		(1,283)		715,134		102,221	102,221	8,396	12/01/2031	1.F FE
148464-AT-7	CASTLE OAKS MET DIST COLO		03/04/2021	UMB BANK		994,572	790,000	886,506	868,429		(1,589)		(1,589)		866,840		127,732	127,732	10,556	12/01/2032	1.F FE
14846X-AP-1	CASTLE OAKS MET DIST COLO		03/03/2021	RAYMOND JAMES & ASSOCIATES, INC.		957,413	825,000	943,223	940,068		(1,835)		(1,835)		938,233		19,180	19,180	8,617	12/01/2045	1.F FE
14846X-AQ-9	CASTLE OAKS MET DIST COLO		03/08/2021	Various		1,378,276	1,180,000	1,343,359	1,339,011		(2,551)		(2,551)		1,336,460		41,816	41,816	12,397	12/01/2050	1.F FE
152339-RR-0	CENTINELA VALLEY CALIF UN HIGH		01/05/2021	PIPER JAFFRAY INC.		511,570	500,000	500,000	500,000						500,000		11,570	11,570	3,403	08/01/2029	1.C FE
152339-RZ-2	CENTINELA VALLEY CALIF UN HIGH		02/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,030,230	1,000,000	1,000,000	1,000,000						1,000,000		30,230	30,230	14,451	08/01/2050	1.C FE
157411-SG-5	CHAFFEY CALIF UN HIGH SCH DIST		03/05/2021	DUNCAN-WILLIAMS, INC.		548,570	1,000,000	474,780	499,608		3,194		3,194		502,802		45,768	45,768		08/01/2041	1.D FE
164231-NV-0	CHEROKEE CNTY GA SCH SYS		02/26/2021	UMB BANK		326,968	250,000	329,383	322,569		(1,262)		(1,262)		321,307		5,660	5,660	7,326	02/01/2033	1.B FE
180848-XB-4	CLARK CNTY NEV		03/02/2021	UMB BANK		354,685	285,000	334,815	323,050		(807)		(807)		322,243		32,443	32,443	3,681	06/01/2033	1.B FE
180848-XC-2	CLARK CNTY NEV		03/03/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,760,202	2,225,000	2,599,112	2,510,992		(6,146)		(6,146)		2,504,846		255,355	255,355	29,049	06/01/2034	1.B FE
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF		03/17/2021	UMB BANK		136,717	245,000	120,807	124,801		849		849		125,651		11,067	11,067		08/01/2042	1.B FE
204709-JH-3	COMPTON CALIF CMNTY COLLEGE DI		02/08/2021	UMB BANK		618,573	565,000	565,000	565,000						565,000		53,573	53,573	10,272	08/01/2038	1.E FE
259309-N3-2	DOUGLAS CNTY NEB SCH DIST NO 0		02/23/2021	UMB BANK		482,424	400,000	428,420	424,412		(356)		(356)		424,056		58,368	58,368	3,111	12/15/2037	1.D FE
259309-N4-0	DOUGLAS CNTY NEB SCH DIST NO 0		02/01/2021	VINING-SPARKS IBG LP		587,300	475,000	506,531	502,094		(233)		(233)		501,861		85,439	85,439	2,533	12/15/2038	1.D FE
259309-U3-4	DOUGLAS CNTY NEB SCH DIST NO 0		03/03/2021	UMB BANK		746,702	615,000	736,936	731,637		(1,900)		(1,900)		729,737		16,965	16,965	5,467	12/15/2036	1.D FE
259309-U4-2	DOUGLAS CNTY NEB SCH DIST NO 0		03/16/2021	UMB BANK		807,121	660,000	788,093	782,538		(2,397)		(2,397)		780,141		26,980	26,980	6,820	12/15/2037	1.D FE
259309-U6-7	DOUGLAS CNTY NEB SCH DIST NO 0		02/26/2021	FIRST TENNESSEE BANK		516,980	430,000	509,881	506,431		(1,180)		(1,180)		505,251		11,729	11,729	3,679	12/15/2039	1.D FE
259309-U7-5	DOUGLAS CNTY NEB SCH DIST NO 0		03/05/2021	UMB BANK		480,364	400,000	473,064	469,913		(1,201)		(1,201)		468,712		11,652	11,652	3,733	12/15/2040	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
259327-R5-5	DOUGLAS CNTY NEB SCH DIST NO 0		03/18/2021	UMB BANK		868,665	855,000	855,000	855,000						855,000		13,665	13,665	3,107	06/15/2027	1.C FE
259864-CS-3	DOVE VALLEY MET DIST COLO ARAP		03/08/2021	UMB BANK		548,321	450,000	526,541	519,188		(1,358)		(1,358)		517,830		30,490	30,490	4,950	12/01/2031	1.C FE
259864-CT-1	DOVE VALLEY MET DIST COLO ARAP		03/03/2021	UMB BANK		605,310	500,000	583,090	575,123		(1,365)		(1,365)		573,758		31,552	31,552	5,222	12/01/2032	1.C FE
259864-CV-6	DOVE VALLEY MET DIST COLO ARAP		03/29/2021	UMB BANK		182,118	150,000	173,034	170,839		(529)		(529)		170,309		11,809	11,809	2,000	12/01/2034	1.C FE
259864-CW-4	DOVE VALLEY MET DIST COLO ARAP		03/01/2021	UMB BANK		143,724	120,000	137,965	136,256		(284)		(284)		135,972		7,752	7,752	1,227	12/01/2035	1.C FE
259864-CX-2	DOVE VALLEY MET DIST COLO ARAP		03/04/2021	UMB BANK		357,798	300,000	343,188	339,090		(736)		(736)		338,354		19,444	19,444	3,233	12/01/2036	1.C FE
259864-CY-0	DOVE VALLEY MET DIST COLO ARAP		03/04/2021	UMB BANK		772,896	650,000	740,480	731,915		(1,539)		(1,539)		730,376		42,520	42,520	7,006	12/01/2037	1.C FE
278698-AX-3	EBERT MET DIST COLO		03/02/2021	UMB BANK		1,721,816	1,375,000	1,552,499	1,520,527		(2,816)		(2,816)		1,517,711		204,105	204,105	17,760	12/01/2034	1.E FE
278698-BP-9	EBERT MET DIST COLO		01/21/2021	UMB BANK		131,462	100,000	114,729	112,054		(90)		(90)		111,964		19,498	19,498	750	12/01/2030	1.E FE
278698-BQ-7	EBERT MET DIST COLO		02/26/2021	UMB BANK		257,824	200,000	228,540	223,367		(357)		(357)		223,010		34,814	34,814	2,208	12/01/2031	1.E FE
278698-BR-5	EBERT MET DIST COLO		01/29/2021	UMB BANK		246,454	200,000	205,812	204,773		(45)		(45)		204,728		41,726	41,726	1,356	12/01/2032	1.E FE
312698-AS-2	FAYETTEVILLE GA		03/02/2021	Various		3,603,923	3,095,000	3,439,195	3,401,594		(5,305)		(5,305)		3,396,288		207,634	207,634	41,965	11/01/2044	1.C FE
34407N-AP-2	FLYING HORSE MET DIST NO 2 COL		03/04/2021	UMB BANK		1,126,839	855,000	1,142,981	1,132,542		(4,852)		(4,852)		1,127,691		(852)	(852)	11,519	12/01/2031	1.F FE
34407N-AQ-0	FLYING HORSE MET DIST NO 2 COL		03/04/2021	UMB BANK		1,227,552	935,000	1,241,502	1,230,437		(5,144)		(5,144)		1,225,293		2,259	2,259	12,597	12/01/2032	1.F FE
34407N-AR-8	FLYING HORSE MET DIST NO 2 COL		03/04/2021	UMB BANK		647,148	495,000	652,291	646,639		(2,629)		(2,629)		644,010		3,138	3,138	6,669	12/01/2033	1.F FE
34407N-AU-1	FLYING HORSE MET DIST NO 2 COL		03/12/2021	UMB BANK		366,840	300,000	360,645	358,488		(1,124)		(1,124)		357,364		9,476	9,476	3,500	12/01/2036	1.F FE
34407N-AX-5	FLYING HORSE MET DIST NO 2 COL		03/05/2021	VINING-SPARKS IBG LP		478,092	400,000	475,068	472,417		(1,253)		(1,253)		471,164		6,929	6,929	4,356	12/01/2039	1.F FE
34407N-AZ-0	FLYING HORSE MET DIST NO 2 COL		02/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		599,197	515,000	609,013	605,701		(1,405)		(1,405)		604,297		(5,099)	(5,099)	5,207	12/01/2044	1.F FE
34407N-BA-4	FLYING HORSE MET DIST NO 2 COL		03/15/2021	UMB BANK		118,991	100,000	117,746	117,122		(330)		(330)		116,793		2,198	2,198	1,178	12/01/2045	1.F FE
346766-WW-4	FORT BEND CNTY TEX		01/11/2021	UMB BANK		674,736	630,000	630,000	630,000						630,000		44,736	44,736	5,230	03/01/2032	1.B FE
37970P-JV-5	GLOUCESTER CNTY N J IMPT AUTH		02/08/2021	UMB BANK		180,060	150,000	165,242	163,055		(148)		(148)		162,907		17,153	17,153	3,650	07/01/2037	1.B FE
386694-EG-4	GRANDVIEW HEIGHTS OHIO CITY SC		03/05/2021	VINING-SPARKS IBG LP		3,872,466	3,310,000	3,637,227	3,593,012		(5,351)		(5,351)		3,587,661		284,805	284,805	34,709	12/01/2044	1.B FE
39167G-EA-5	GREATER CLARK BLDG CORP IND		03/02/2021	UMB BANK		1,333,828	1,075,000	1,229,134	1,196,822		(2,509)		(2,509)		1,194,313		139,514	139,514	34,191	07/15/2034	1.B FE
399352-2A-0	GROTON TOWN CONN		02/11/2021	KEYCORP		853,272	700,000	805,497	797,789		(1,449)		(1,449)		796,340		56,932	56,932	9,411	10/15/2035	1.C FE
399352-Z8-9	GROTON TOWN CONN		02/11/2021	KEYCORP		613,615	500,000	582,105	576,068		(1,134)		(1,134)		574,934		38,681	38,681	6,722	10/15/2033	1.C FE
399352-Z9-7	GROTON TOWN CONN		02/11/2021	KEYCORP		1,223,080	1,000,000	1,157,440	1,145,901		(2,169)		(2,169)		1,143,732		79,348	79,348	13,444	10/15/2034	1.C FE
41415U-BC-9	HARRIS CNTY HOSP DIST - GO		03/11/2021	UMB BANK		905,799	730,000	878,862	865,290		(4,305)		(4,305)		860,985		44,814	44,814	21,292	02/15/2027	1.C FE
41415U-BD-7	HARRIS CNTY HOSP DIST - GO		03/29/2021	UMB BANK		497,958	395,000	484,065	477,074		(2,701)		(2,701)		474,373		23,585	23,585	12,399	02/15/2028	1.C FE
416489-VV-1	HARTFORD CNTY CONN MET DIST		03/03/2021	UMB BANK		590,175	500,000	565,145	556,931		(1,068)		(1,068)		555,862		34,313	34,313	12,778	07/15/2035	1.D FE
416489-VW-9	HARTFORD CNTY CONN MET DIST		02/23/2021	UMB BANK		839,629	700,000	788,578	777,429		(1,223)		(1,223)		776,206		63,423	63,423	17,111	07/15/2036	1.D FE
416489-VY-5	HARTFORD CNTY CONN MET DIST		03/03/2021	FIRST TENNESSEE BANK		818,923	700,000	783,363	772,907		(1,361)		(1,361)		771,546		47,377	47,377	17,889	07/15/2038	1.D FE
416489-VZ-2	HARTFORD CNTY CONN MET DIST		03/03/2021	UNION BANK OF SWITZERLAND		583,550	500,000	558,615	551,270		(956)		(956)		550,313		33,237	33,237	12,778	07/15/2039	1.D FE
457074-BQ-4	INGLEWOOD CALIF POB		02/17/2021	FIRST TENNESSEE BANK		965,826	900,000	900,000	900,000						900,000		65,826	65,826	34,113	09/01/2050	1.C FE
484873-QA-5	KANSAS CITY MO		03/22/2021	UMB BANK		546,401	450,000	521,181	516,748		(1,378)		(1,378)		515,370		31,031	31,031	11,222	02/01/2038	1.C FE
484873-QB-3	KANSAS CITY MO		03/11/2021	Various		420,587	345,000	398,261	394,950		(988)		(988)		393,962		26,625	26,625	8,490	02/01/2039	1.C FE
494782-LK-9	KING CNTY WASH PUB HOSP DIST N		03/02/2021	UMB BANK		1,219,000	1,000,000	1,106,510	1,087,768		(1,682)		(1,682)		1,086,087		132,913	132,913	12,917	12/01/2034	1.F FE
517624-NX-6	LAS LOMITAS CALIF ELEM SCH DIS		03/04/2021	UMB BANK		188,525	160,000	169,259	167,383		(163)		(163)		167,220		21,305	21,305	4,391	07/01/2036	1.A FE
517624-NZ-1	LAS LOMITAS CALIF ELEM SCH DIS		03/22/2021	UMB BANK		233,638	200,000	210,210	208,148		(222)		(222)		207,925		25,713	25,713	5,844	07/01/2038	1.A FE
517624-PA-4	LAS LOMITAS CALIF ELEM SCH DIS		03/24/2021	PIPER JAFFRAY INC.		426,108	365,000	383,016	379,380		(401)		(401)		378,979		47,130	47,130	10,747	07/01/2039	1.A FE
529522-FS-8	LEXINGTON OHIO LOC SCH DIST		03/08/2021	Various		1,085,757	900,000	1,023,984	1,007,168		(2,224)		(2,224)		1,004,944		80,813	80,813	15,811	10/01/2032	1.C FE
529522-FX-7	LEXINGTON OHIO LOC SCH DIST		03/03/2021	FIRST TENNESSEE BANK		757,894	640,000	712,909	703,129		(1,218)		(1,218)		701,911		55,983	55,983	10,951	10/01/2037	1.C FE
542411-NC-3	LONG BEACH CA CMNTY COLLEGE DIST		01/22/2021	UMB BANK		237,656	200,000	226,694	223,384		(195)		(195)		223,189		14,467	14,467	7,889	08/01/2045	1.C FE
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST		03/03/2021	UNION BANK OF SWITZERLAND		3,603,317	3,150,000	3,557,075	3,506,697		(7,659)		(7,659)		3,499,039		104,278	104,278	74,900	08/01/2049	1.C FE
549188-T4-2	LUBBOCK TEX		03/30/2021	UMB BANK		4,778,516	4,605,000	4,882,820			(7,998)		(7,998)		4,874,821		(96,305)	(96,305)	71,868	02/15/2031	1.B FE
558065-BF-4	MADISON OHIO LOC SCH DIST LAKE		01/04/2021	UMB BANK		125,124	100,000	114,973	113,402		(19)		(19)		113,383		11,741	11,741	1,056	10/01/2033	1.C FE
558065-BH-0	MADISON OHIO LOC SCH DIST LAKE		02/25/2021	UMB BANK		1,393,915	1,170,000	1,321,948	1,306,157		(2,321)		(2,321)		1,303,836		90,078	90,078	19,500	10/01/2037	1.C FE
567134-FP-1	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		325,498	275,000	307,659	305,516		(567)		(567)		304,949		20,549	20,549	9,319	07/01/2033	1.C FE
567134-FQ-9	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		383,295	325,000	362,469	360,015		(649)		(649)		359,365		23,930	23,930	11,014	07/01/2034	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
567134-FR-7	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		293,780	250,000	277,743	275,929		(480)		(480)		275,449		18,331	18,331	8,472	07/01/2035	1.C FE
567134-FS-5	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		351,519	300,000	332,004	329,917		(553)		(553)		329,364		22,155	22,155	10,167	07/01/2036	1.C FE
567134-FT-3	MARICOPA CNTY ARIZ ELEM SCH DI		02/18/2021	UMB BANK		259,995	215,000	237,016	235,583		(307)		(307)		235,276		24,719	24,719	6,999	07/01/2037	1.C FE
567134-FU-0	MARICOPA CNTY ARIZ ELEM SCH DI		03/02/2021	UNION BANK OF SWITZERLAND		320,372	275,000	302,222	300,454		(468)		(468)		299,986		20,387	20,387	9,319	07/01/2038	1.C FE
576544-2B-5	MATANUSKA-SUSITNA BORO ALASKA		01/11/2021	PIPER JAFFRAY INC.		555,905	500,000	500,000	500,000						500,000		55,905	55,905	4,846	03/01/2029	1.C FE
612582-DE-3	MONTEREY PENINSULA CALIF UNI S		03/08/2021	VINING-SPARKS IBG LP		545,459	465,000	489,417	485,090		(448)		(448)		484,642		60,817	60,817	11,315	08/01/2037	1.D FE
612582-EH-5	MONTEREY PENINSULA CALIF UNI S		03/04/2021	STIFEL CAPITAL MARKETS		3,308,146	2,855,000	2,993,068	2,968,647		(2,457)		(2,457)		2,966,190		341,955	341,955	68,837	08/01/2038	1.D FE
613681-6S-9	MONTGOMERY CNTY TEX		03/05/2021	FIRST TENNESSEE BANK		5,445,703	4,315,000	4,924,192	4,802,871		(11,435)		(11,435)		4,791,436		654,267	654,267	112,669	03/01/2031	1.B FE
613681-6T-7	MONTGOMERY CNTY TEX		03/04/2021	PIPER JAFFRAY INC.		3,319,475	2,645,000	3,004,852	2,933,348		(6,643)		(6,643)		2,926,705		392,770	392,770	68,697	03/01/2032	1.B FE
615479-JU-7	MOON TWP PA		03/05/2021	Various		1,157,929	1,000,000	1,116,690	1,110,335		(1,796)		(1,796)		1,108,539		49,390	49,390	10,744	11/15/2050	1.C FE
61709K-CV-1	MORGAN CNTY ALA BRD ED		03/22/2021	UMB BANK		347,826	300,000	323,769	321,551		(502)		(502)		321,048		26,778	26,778	6,767	03/01/2049	1.D FE
645020-8C-5	NEW HAVEN CONN		02/26/2021	UMB BANK		254,292	200,000	247,342	242,081		(810)		(810)		241,271		13,021	13,021	5,861	02/01/2029	1.F FE
645020-8R-2	NEW HAVEN CONN		01/21/2021	UMB BANK		210,469	190,000	190,000	190,000						190,000		20,469	20,469	2,899	08/01/2031	1.F FE
645021-AL-0	NEW HAVEN CONN		01/27/2021	UMB BANK		1,167,777	900,000	1,113,687	1,091,397		(1,567)		(1,567)		1,089,830		77,947	77,947	22,250	08/01/2030	1.F FE
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST		02/08/2021	UMB BANK		584,920	1,000,000	538,440	543,229		1,569		1,569		544,798		40,122	40,122		08/01/2043	1.D FE
675383-TF-0	OCEANSIDE CALIF UNI SCH DIST		02/08/2021	UMB BANK		546,980	1,000,000	503,890	508,454		1,496		1,496		509,950		37,030	37,030		08/01/2045	1.D FE
681712-3Z-6	OMAHA NEB		01/15/2021	MATURED		755,000	755,000	800,451	755,831		(831)		(831)		755,000				18,875	01/15/2021	1.C FE
686101-JD-9	OREM UTAH		03/01/2021	UMB BANK		1,021,094	805,000	960,655	934,281		(2,533)		(2,533)		931,748		89,346	89,346	10,286	12/01/2033	1.B FE
700387-GX-5	PARK CREEK MET DIST COLO REV		01/14/2021	UMB BANK		1,838,025	1,500,000	1,711,290	1,691,603		(968)		(968)		1,690,635		147,390	147,390	8,000	12/01/2035	1.F FE
715382-N4-5	PERTH AMBOY N J		03/08/2021	UMB BANK		730,551	605,000	689,670	684,484		(1,587)		(1,587)		682,897		47,654	47,654	16,605	07/01/2031	1.C FE
715382-N7-8	PERTH AMBOY N J		03/25/2021	UMB BANK		179,288	150,000	166,815	165,800		(409)		(409)		165,391		13,897	13,897	4,467	07/01/2034	1.C FE
715382-P2-7	PERTH AMBOY N J		03/01/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,171,540	1,000,000	1,101,860	1,095,741		(1,737)		(1,737)		1,094,005		77,535	77,535	26,889	07/01/2037	1.C FE
721893-HR-9	PIMA CNTY ARIZ UN SCH DIST NO		02/26/2021	UMB BANK		117,244	100,000	111,532	110,774		(193)		(193)		110,580		6,664	6,664	3,378	07/01/2036	1.C FE
721893-HU-2	PIMA CNTY ARIZ UN SCH DIST NO		03/05/2021	UMB BANK		331,880	285,000	314,677	312,737		(552)		(552)		312,184		19,695	19,695	9,848	07/01/2039	1.C FE
721812-QA-6	PIMA CNTY ARIZ UNI SCH DIST NO 6 M		03/15/2021	UMB BANK		977,769	805,000	928,326	914,756		(2,491)		(2,491)		912,265		65,504	65,504	22,898	07/01/2037	1.C FE
728500-EM-7	PLEASANT OHIO LOC SCH DIST MAR		02/26/2021	VINING-SPARKS IBG LP		3,153,970	2,725,000	2,952,892	2,924,561		(3,377)		(3,377)		2,921,184		232,785	232,785	45,719	10/01/2049	1.C FE
728500-FA-2	PLEASANT OHIO LOC SCH DIST MAR		03/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		447,855	375,000	418,208	412,752		(755)		(755)		411,997		35,858	35,858	6,708	10/01/2038	1.E FE
741701-7R-1	PRINCE GEORGES CNTY MD		02/08/2021	UMB BANK		1,081,413	1,040,000	1,040,000	1,040,000						1,040,000		41,413	41,413	8,470	09/15/2033	1.A FE
757889-EC-0	REDWOOD CITY CALIF SCH DIST		03/26/2021	Various		2,341,405	2,015,000	2,291,015	2,260,370		(4,637)		(4,637)		2,255,733		85,672	85,672	48,068	08/01/2044	1.C FE
769036-BP-8	RIVERSIDE CALIF		02/19/2021	SIMS, HERBERT J., & COMPANY, INC.		1,202,310	1,125,000	1,125,000	1,125,000						1,125,000		77,310	77,310	6,765	06/01/2027	1.D FE
794879-GH-3	SALINAS CALIF CITY ELEM SCH DI		03/17/2021	UMB BANK		403,862	720,000	360,626	366,141		2,500		2,500		368,641		35,222	35,222		07/01/2042	1.C FE
798458-UH-6	SAN LEANDRO CALIF UNI SCH DIST		02/03/2021	UMB BANK		770,411	640,000	719,360	714,359		(845)		(845)		713,514		56,898	56,898	13,084	08/01/2037	1.E FE
801686-SY-3	SANTA CLARITA CALIF CMNTY COLL DIS		03/02/2021	UMB BANK		626,388	560,000	560,000	560,000						560,000		66,388	66,388	9,648	08/01/2033	1.C FE
801815-GY-1	SANTA CRUZ CNTY ARIZ UNI SCH DIST		03/03/2021	UMB BANK		357,726	300,000	346,959	343,903		(843)		(843)		343,060		14,666	14,666	9,967	07/01/2033	1.C FE
801815-HC-8	SANTA CRUZ CNTY ARIZ UNI SCH DIST		03/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		594,485	500,000	568,015	563,633		(1,324)		(1,324)		562,309		32,176	32,176	16,944	07/01/2037	1.C FE
801815-HE-4	SANTA CRUZ CNTY ARIZ UNI SCH DIST		03/24/2021	UMB BANK		590,210	500,000	564,495	560,354		(1,520)		(1,520)		558,834		31,376	31,376	17,778	07/01/2039	1.C FE
819215-TB-0	SHALER PA AREA SCH DIST		03/02/2021	VINING-SPARKS IBG LP		1,357,413	1,070,000	1,277,612	1,249,992		(3,209)		(3,209)		1,246,783		110,629	110,629	27,196	09/01/2038	1.C FE
83412P-FU-1	SOLANO CNTY CALIF CMNTY COLLEGE DI		02/03/2021	PIPER JAFFRAY INC.		561,220	500,000	500,000	500,000						500,000		61,220	61,220	7,455	08/01/2032	1.C FE
919112-ES-7	SOUTH GEORGIA MEDICAL CENTER		03/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		506,004	400,000	503,328	490,833		(1,836)		(1,836)		488,996		17,008	17,008	8,889	10/01/2037	1.D FE
840480-GM-3	SOUTH SUBN PK & REC DIST COLO		01/19/2021	UMB BANK		278,953	225,000	263,039	258,936		(192)		(192)		258,744		20,208	20,208	900	12/15/2035	1.C FE
840480-GN-1	SOUTH SUBN PK & REC DIST COLO		02/08/2021	UMB BANK		586,411	475,000	552,477	544,145		(674)		(674)		543,471		42,940	42,940	2,669	12/15/2036	1.C FE
840480-GR-2	SOUTH SUBN PK & REC DIST COLO		02/08/2021	UMB BANK		152,845	125,000	143,791	141,783		(184)		(184)		141,599		11,246	11,246	764	12/15/2039	1.C FE
851035-UF-0	SPRINGFIELD MO SCH DIST NO R 1		03/04/2021	Various		1,198,010	1,000,000	1,124,340	1,106,257		(2,178)		(2,178)		1,104,079		93,931	93,931	20,778	03/01/2035	1.C FE
791621-VT-9	ST LOUIS MO		03/01/2021	UMB BANK		621,300	500,000	557,125	545,576		(971)		(971)		544,606		76,694	76,694	13,750	02/15/2033	1.C FE
791621-VU-6	ST LOUIS MO		03/03/2021	UMB BANK		1,742,823	1,400,000	1,554,126	1,523,026		(2,694)		(2,694)		1,520,332		222,491	222,491	38,854	02/15/2034	1.C FE
879709-6B-4	TEMPE ARIZ		03/01/2021	UMB BANK		1,217,083	960,000	1,141,094	1,099,873		(2,906)		(2,906)		1,096,968		120,115	120,115	32,267	07/01/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
879709-6C-2	TEMPE ARIZ		03/25/2021	UNION BANK OF SWITZERLAND		305,239	240,000	284,352	274,272		(1,009)		(1,009)		273,263		31,976	31,976	8,933	07/01/2032	1.A FE
88786P-DY-2	TIPPECANOE CNTY IND NSE08 SCH		03/04/2021	VINING-SPARKS IBG LP		839,818	715,000	800,571	791,769		(1,503)		(1,503)		790,266		49,552	49,552	18,511	07/15/2039	1.B FE
895470-HZ-8	TRI CNTY MICH AREA SCH DIST		03/05/2021	VINING-SPARKS IBG LP		879,728	750,000	837,540	827,610		(1,579)		(1,579)		826,031		53,697	53,697	10,667	05/01/2038	1.F FE
895470-JB-9	TRI CNTY MICH AREA SCH DIST		03/17/2021	Various		4,266,914	3,725,000	4,103,535	4,060,909		(6,309)		(6,309)		4,054,599		212,314	212,314	50,994	05/01/2044	1.F FE
91882R-GK-2	VAL VERDE UNIFIED SCHOOL DISTRICT		01/04/2021	UMB BANK		304,550	250,000	290,128	287,678		(64)		(64)		287,614		16,936	16,936	4,306	08/01/2035	1.C FE
91882R-GR-7	VAL VERDE UNIFIED SCHOOL DISTRICT		03/03/2021	STIFEL CAPITAL MARKETS		799,694	700,000	790,951	785,487		(1,844)		(1,844)		783,643		16,051	16,051	16,644	08/01/2046	1.C FE
91882R-GZ-9	VAL VERDE UNIFIED SCHOOL DISTRICT		01/26/2021	UMB BANK		153,871	130,000	146,891	145,876		(144)		(144)		145,733		8,138	8,138	5,157	08/01/2046	1.C FE
928346-PQ-2	VISTA CALIF UNI SCH DIST		03/01/2021	VINING-SPARKS IBG LP		2,312,420	2,000,000	2,179,340	2,155,003		(2,741)		(2,741)		2,152,263		160,157	160,157	47,111	08/01/2044	1.D FE
970599-HX-7	WILLINGBORO TWP N J SCH DIST		03/31/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,006,580	940,000	940,000	940,000						940,000		66,580	66,580	18,842	03/01/2036	1.C FE
976095-KE-8	WINTERS CALIF JT UNI SCH DIST		03/03/2021	STIFEL CAPITAL MARKETS		1,135,760	1,000,000	1,167,110	1,160,321		(3,524)		(3,524)		1,156,797		(21,037)	(21,037)	21,778	08/01/2050	1.C FE
982038-SB-8	WORTHINGTON OHIO CITY SCH DIST		02/16/2021	UMB BANK		302,038	250,000	263,230	261,033		(160)		(160)		260,873		41,165	41,165	2,139	12/01/2039	1.B FE
984521-UK-8	YAKIMA WASH		03/05/2021	UMB BANK		1,044,669	930,000	930,000	930,000						930,000		114,669	114,669	7,886	12/01/2029	1.E FE
984521-UM-4	YAKIMA WASH		01/13/2021	UMB BANK		1,155,523	995,000	995,000	995,000						995,000		160,523	160,523	4,068	12/01/2031	1.E FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						131,498,782	113,390,000	124,307,445	117,834,829		(204,464)		(204,464)		122,513,185		8,985,597	8,985,597	2,043,125	XXX	XXX
19648F-JC-9	ADVENTIST HEALTH SYSTEM		03/02/2021	STIFEL CAPITAL MARKETS		5,809,950	5,000,000	5,577,750	5,509,619		(8,933)		(8,933)		5,500,686		309,264	309,264	60,556	11/15/2038	1.C FE
19648F-JE-5	ADVENTIST HEALTH SYSTEM		03/02/2021	STIFEL CAPITAL MARKETS		6,868,560	6,000,000	6,575,100	6,507,935		(8,821)		(8,821)		6,499,114		369,446	369,446	72,667	11/15/2043	1.C FE
010685-KJ-3	ALACHUA CNTY FLA HEALTH FACS A		03/05/2021	Various		2,598,457	2,300,000	2,495,017	2,474,979		(2,539)		(2,539)		2,472,440		126,017	126,017	21,244	12/01/2049	1.G FE
011903-GX-3	ALASKA INDL DEV & EXPT AUTH RE		02/25/2021	BARCLAYS		2,253,368	1,940,000	2,244,056	2,213,091		(5,049)		(5,049)		2,208,042		45,327	45,327	32,333	04/01/2030	1.F FE
011903-GY-1	ALASKA INDL DEV & EXPT AUTH RE		02/25/2021	BARCLAYS		2,305,200	2,000,000	2,284,480	2,255,704		(4,696)		(4,696)		2,251,008		54,192	54,192	33,333	04/01/2031	1.F FE
011903-GZ-8	ALASKA INDL DEV & EXPT AUTH RE		02/25/2021	BARCLAYS		2,005,780	1,750,000	1,980,160	1,956,996		(3,782)		(3,782)		1,953,214		52,566	52,566	29,167	04/01/2032	1.F FE
01354M-HY-0	ALBUQUERQUE NM GROSS RECPTS TAX RE		02/23/2021	UMB BANK		1,053,220	1,000,000	1,000,000	1,000,000						1,000,000		53,220	53,220	16,083	07/01/2035	1.A FE
01354P-HJ-6	ALBUQUERQUE NM GROSS RECPTS TAX RE		02/02/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,924,448	1,800,000	1,800,000	1,800,000						1,800,000		124,448	124,448	25,036	07/01/2035	1.A FE
01728A-3T-1	ALLEGHENY CNTY PA HOSP DEV AUT		01/14/2021	UMB BANK		1,261,320	1,000,000	1,113,500	1,089,270		(540)		(540)		1,088,730		172,590	172,590	15,000	04/01/2033	1.F FE
01728A-5A-0	ALLEGHENY CNTY PA HOSP DEV AUT		03/26/2021	Various		3,436,490	3,000,000	3,271,103	3,233,825		(5,154)		(5,154)		3,228,671		207,819	207,819	80,972	07/15/2038	1.F FE
047870-RX-0	ATLANTA GA WTR & WASTEWTR REV		02/04/2021	Various		1,757,560	1,400,000	1,659,350	1,628,109		(1,941)		(1,941)		1,626,168		131,392	131,392	13,922	11/01/2034	1.D FE
050589-PN-4	AUBURN UNIV ALA GEN FEE REV		03/02/2021	STIFEL CAPITAL MARKETS		3,397,512	2,730,000	3,209,579	3,102,241		(7,906)		(7,906)		3,094,335		303,177	303,177	35,263	06/01/2034	1.D FE
052398-GU-2	AUSTIN BERGSTROM INTERNATIONAL AIR		02/26/2021	BARCLAYS		2,780,550	2,250,000	2,765,138	2,702,959		(7,770)		(7,770)		2,695,189		85,361	85,361	33,438	11/15/2036	1.E FE
052398-GV-0	AUSTIN BERGSTROM INTERNATIONAL AIR		02/26/2021	BARCLAYS		3,296,162	2,675,000	3,276,554	3,204,078		(9,060)		(9,060)		3,195,018		101,144	101,144	39,753	11/15/2037	1.E FE
05922K-E2-1	BALTIMORE MD PROJ REV		03/01/2021	UMB BANK		1,185,150	1,000,000	1,115,050	1,098,928		(1,797)		(1,797)		1,097,131		88,019	88,019	26,889	07/01/2037	1.C FE
69651A-BD-5	BAPTIST HEALTH SOUTH FLORIDA INC		03/03/2021	UMB BANK		1,272,890	1,000,000	1,256,410	1,227,600		(4,286)		(4,286)		1,223,314		49,576	49,576	27,778	08/15/2033	1.E FE
69651A-BJ-2	BAPTIST HEALTH SOUTH FLORIDA INC		01/07/2021	UMB BANK		523,948	405,000	500,730	490,069		(197)		(197)		489,872		34,076	34,076	8,099	08/15/2038	1.E FE
929833-BL-4	BAYLOR UNIVERSITY		03/24/2021	UMB BANK		851,184	720,000	867,938	862,858		(3,412)		(3,412)		859,446		(8,262)	(8,262)	17,280	03/01/2036	1.E FE
929833-BM-2	BAYLOR UNIVERSITY		03/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		826,119	700,000	841,099	836,277		(3,403)		(3,403)		832,874		(6,755)	(6,755)	17,111	03/01/2037	1.E FE
929833-BP-5	BAYLOR UNIVERSITY		01/08/2021	UMB BANK		1,280,338	1,250,000	1,250,000	1,250,000						1,250,000		30,338	30,338	7,563	03/01/2027	1.E FE
929833-BR-1	BAYLOR UNIVERSITY		01/13/2021	UMB BANK		514,135	500,000	500,000	500,000						500,000		14,135	14,135	3,597	03/01/2029	1.E FE
074358-GS-5	BEAUFORT-JASPER S C WTR & SWR		03/04/2021	UMB BANK		421,453	350,000	401,625	395,731		(577)		(577)		395,154		26,299	26,299	6,250	03/01/2037	1.B FE
57584Y-XQ-7	BERKLEE COLLEGE OF MUSIC		01/21/2021	UMB BANK		1,557,465	1,500,000	1,500,000	1,500,000						1,500,000		57,465	57,465	8,560	10/01/2026	1.F FE
57584Y-XR-5	BERKLEE COLLEGE OF MUSIC		01/21/2021	UMB BANK		694,915	675,000	675,000	675,000						675,000		19,915	19,915	3,974	10/01/2027	1.F FE
57584Y-TB-5	BETH ISRAEL LAHEY HEALTH INC		03/02/2021	Various		915,071	725,000	896,223	874,100		(2,763)		(2,763)		871,337		43,734	43,734	24,397	07/01/2032	1.G FE
57584Y-TD-1	BETH ISRAEL LAHEY HEALTH INC		02/18/2021	UMB BANK		434,683	335,000	410,787	401,038		(998)		(998)		400,040		34,643	34,643	10,748	07/01/2034	1.G FE
087032-EH-7	BETHEL PARK PA MUN AUTH SWR RE		01/29/2021	PIPER JAFFRAY INC.		926,043	865,000	865,000	865,000						865,000		61,043	61,043	6,879	09/01/2028	1.C FE
088518-LP-8	BEXAR CNTY MOTOR VEH RENTAL TAX		03/09/2021	UMB BANK		317,696	270,000	306,145	300,920		(722)		(722)		300,198		17,498	17,498	6,180	08/15/2031	1.D FE
088518-LZ-6	BEXAR CNTY MOTOR VEH RENTAL TAX		03/04/2021	STIFEL CAPITAL MARKETS		337,791	300,000	321,414	318,407		(400)		(400)		318,007		19,784	19,784	6,767	08/15/2049	1.D FE
088518-MM-4	BEXAR CNTY MOTOR VEH RENTAL TAX		03/02/2021	UMB BANK		340,298	300,000	338,334	332,807		(650)		(650)		332,157		8,141	8,141	6,522	08/15/2031	1.F FE
088518-MN-2	BEXAR CNTY MOTOR VEH RENTAL TAX		03/23/2021	UMB BANK		461,803	410,000	458,146	451,238		(1,141)		(1,141)		450,096		11,707	11,707	10,000	08/15/2032	1.F FE
088518-MP-7	BEXAR CNTY MOTOR VEH RENTAL TAX		03/31/2021	UMB BANK		336,114	300,000	332,667	327,998		(677)		(677)		327,321		8,793	8,793	6,978	08/15/2033	1.F FE
088518-MQ-5	BEXAR CNTY MOTOR VEH RENTAL TAX		03/25/2021	UMB BANK		852,428	750,000	827,850	816,749		(1,060)		(1,060)		815,689		36,739	36,739	15,356	08/15/2034	1.F FE
088518-MR-3	BEXAR CNTY MOTOR VEH RENTAL TAX		03/01/2021	UMB BANK		711,671	625,000	684,613	676,145		(676)		(676)		675,469		36,202	36,202	12,256	08/15/2035	1.F FE
088518-MS-1	BEXAR CNTY MOTOR VEH RENTAL TAX		02/10/2021	UMB BANK		114,731	100,000	109,371	108,041		(107)		(107)		107,934		6,797	6,797	1,967	08/15/2036	1.F FE
088518-MT-9	BEXAR CNTY MOTOR VEH RENTAL TAX		03/11/2021	UMB BANK		678,592	600,000	654,216	646,534		(633)		(633)		645,901		32,691	32,691	11,844	08/15/2037	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
088518-MU-6	BEXAR CNTY MOTOR VEH RENTAL TAX		03/23/2021	UMB BANK		1,241,844	1,115,000	1,212,050	1,198,319		(1,630)		(1,630)		1,196,689		45,155	45,155	24,286	08/15/2038	1.F FE
091096-MQ-7	BIRMINGHAM ALA WTRWKS BRD WTR		03/03/2021	UMB BANK		1,124,469	900,000	1,019,943	994,907		(2,162)		(2,162)		992,744		131,725	131,725	30,500	01/01/2032	1.C FE
091096-MS-3	BIRMINGHAM ALA WTRWKS BRD WTR		03/02/2021	UMB BANK		869,463	700,000	786,821	768,771		(1,537)		(1,537)		767,235		102,228	102,228	23,625	01/01/2034	1.C FE
091096-MT-1	BIRMINGHAM ALA WTRWKS BRD WTR		03/01/2021	UMB BANK		3,449,264	2,800,000	3,130,932	3,062,310		(5,755)		(5,755)		3,056,555		392,709	392,709	94,111	01/01/2035	1.C FE
575898-DK-4	BOSFUEL CORP		01/28/2021	BARCLAYS		711,469	560,000	687,137	672,294		(1,000)		(1,000)		671,294		40,175	40,175	16,333	07/01/2034	1.E FE
575898-DQ-1	BOSFUEL CORP		02/25/2021	JPMORGAN CHASE & CO.		1,624,777	1,340,000	1,618,251	1,586,052		(4,346)		(4,346)		1,581,706		43,071	43,071	44,667	07/01/2039	1.E FE
11506K-FG-1	BROWARD CNTY FLA PORT FACS REV		02/26/2021	UMB BANK		341,586	300,000	337,104	332,888		(573)		(573)		332,315		9,271	9,271	6,033	09/01/2038	1.F FE
11506K-FJ-5	BROWARD CNTY FLA PORT FACS REV		03/02/2021	Various		8,624,612	7,700,000	8,503,110	8,412,712		(10,095)		(10,095)		8,402,616		221,995	221,995	157,997	09/01/2044	1.F FE
11575T-AC-2	BROWN UNIVERSITY		03/05/2021	MESIROW FINANCIAL, INC.		5,162,800	5,000,000	5,507,200	5,503,939		(2,243)		(2,243)		5,501,695		(338,895)	(338,895)	76,349	09/01/2050	1.B FE
116475-3C-6	BROWNSVILLE TEX UTIL SYS REV		02/18/2021	UMB BANK		1,018,440	1,000,000	1,000,000	1,000,000						1,000,000		18,440	18,440	8,223	09/01/2029	1.E FE
12953C-BB-0	CALEXICO CALIF CMNTY REDEV AGY		01/21/2021	UMB BANK		795,344	735,000	735,000	735,000						735,000		60,344	60,344	11,055	08/01/2029	1.C FE
12953C-BC-8	CALEXICO CALIF CMNTY REDEV AGY		01/21/2021	UMB BANK		488,889	450,000	450,000	450,000						450,000		38,889	38,889	6,877	08/01/2030	1.C FE
130179-PB-4	CALIFORNIA EDL FACS AUTH REV		02/26/2021	BARCLAYS		610,350	500,000	583,825	566,969		(1,273)		(1,273)		565,695		44,655	44,655	6,319	12/01/2031	2.A FE
130179-PC-2	CALIFORNIA EDL FACS AUTH REV		02/26/2021	BARCLAYS		608,745	500,000	581,915	565,470		(1,243)		(1,243)		564,227		44,518	44,518	6,319	12/01/2032	2.A FE
130179-PD-0	CALIFORNIA EDL FACS AUTH REV		02/26/2021	BARCLAYS		606,340	500,000	579,535	563,601		(1,205)		(1,205)		562,396		43,944	43,944	6,319	12/01/2033	2.A FE
130179-PE-8	CALIFORNIA EDL FACS AUTH REV		02/26/2021	BARCLAYS		1,208,700	1,000,000	1,151,500	1,121,250		(2,290)		(2,290)		1,118,959		89,741	89,741	12,639	12/01/2034	2.A FE
13048V-DP-0	CALIFORNIA MUN FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		277,794	225,000	259,571	252,431		(607)		(607)		251,824		25,970	25,970	5,000	10/01/2031	2.A FE
13048V-DQ-8	CALIFORNIA MUN FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		276,896	225,000	258,732	251,777		(591)		(591)		251,185		25,711	25,711	5,000	10/01/2032	2.A FE
13048V-DR-6	CALIFORNIA MUN FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		276,003	225,000	258,104	251,287		(580)		(580)		250,707		25,296	25,296	5,000	10/01/2033	2.A FE
13048V-DS-4	CALIFORNIA MUN FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		305,683	250,000	286,318	278,844		(636)		(636)		278,208		27,474	27,474	5,556	10/01/2034	2.A FE
14045A-AW-5	CAPITAL REGION WTR PA WTR REV		03/05/2021	FIFTH THIRD SECURITIES, INC.		1,251,170	1,000,000	1,149,670	1,115,440		(2,570)		(2,570)		1,112,870		138,300	138,300	32,500	07/15/2032	1.E FE
146501-QM-6	CARTERSVILLE GA WTR & SWR REV		02/22/2021	DUNCAN-WILLIAMS, INC.		355,075	275,000	326,068	314,468		(708)		(708)		313,760		41,314	41,314	3,170	06/01/2031	1.D FE
146501-QN-4	CARTERSVILLE GA WTR & SWR REV		01/21/2021	UMB BANK		456,204	350,000	414,330	399,729		(404)		(404)		399,326		56,878	56,878	2,625	06/01/2032	1.D FE
15141G-AJ-1	CENTENNIAL WTR & SANTN DIST CO		03/02/2021	UNION BANK OF SWITZERLAND		766,956	600,000	722,118	700,547		(2,009)		(2,009)		698,538		68,418	68,418	7,750	12/01/2032	1.B FE
15141G-AK-8	CENTENNIAL WTR & SANTN DIST CO		03/02/2021	UNION BANK OF SWITZERLAND		554,199	435,000	521,030	505,871		(1,413)		(1,413)		504,458		49,741	49,741	5,619	12/01/2033	1.B FE
15141G-AL-6	CENTENNIAL WTR & SANTN DIST CO		03/01/2021	UMB BANK		190,445	150,000	178,808	173,744		(465)		(465)		173,279		17,165	17,165	1,917	12/01/2034	1.B FE
15141G-AM-4	CENTENNIAL WTR & SANTN DIST CO		03/01/2021	UMB BANK		821,756	650,000	770,517	749,394		(1,940)		(1,940)		747,454		74,302	74,302	8,306	12/01/2035	1.B FE
15141G-AN-2	CENTENNIAL WTR & SANTN DIST CO		03/01/2021	UMB BANK		384,178	300,000	353,925	344,497		(750)		(750)		343,747		40,431	40,431	3,486	12/01/2036	1.B FE
15141G-AP-7	CENTENNIAL WTR & SANTN DIST CO		03/03/2021	UMB BANK		376,561	315,000	334,224	330,916		(280)		(280)		330,636		45,926	45,926	3,040	12/01/2037	1.B FE
15141G-AQ-5	CENTENNIAL WTR & SANTN DIST CO		03/11/2021	UNION BANK OF SWITZERLAND		148,418	125,000	131,981	130,783		(132)		(132)		130,651		17,767	17,767	1,444	12/01/2038	1.B FE
161045-NU-9	CHARLOTTE N C WTR & SWR SYS RE		03/03/2021	Various		2,644,534	2,080,000	2,519,878	2,415,057		(7,202)		(7,202)		2,407,855		236,679	236,679	70,394	07/01/2032	1.A FE
161045-NW-5	CHARLOTTE N C WTR & SWR SYS RE		03/01/2021	UMB BANK		1,528,688	1,210,000	1,453,900	1,396,007		(3,879)		(3,879)		1,392,128		136,560	136,560	40,669	07/01/2034	1.A FE
16415T-BW-0	CHEROKEE COLO MET DIST		03/05/2021	UMB BANK		486,816	400,000	463,768	462,645		(1,114)		(1,114)		461,531		25,285	25,285	6,089	08/01/2039	1.C FE
16415T-BY-6	CHEROKEE COLO MET DIST		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,775,100	1,500,000	1,705,155	1,701,584		(3,490)		(3,490)		1,698,094		77,006	77,006	22,667	08/01/2045	1.C FE
16532V-BL-7	CHESAPEAKE VA HOSP AUTH HOSP F		03/03/2021	D.A. DAVIDSON & CO.		923,272	800,000	886,984	875,329		(1,409)		(1,409)		873,920		49,352	49,352	21,689	07/01/2035	1.F FE
16532V-BM-5	CHESAPEAKE VA HOSP AUTH HOSP F		03/02/2021	BARCLAYS		1,351,920	1,175,000	1,298,434	1,281,924		(1,966)		(1,966)		1,279,959		71,961	71,961	31,725	07/01/2036	1.F FE
16532V-BN-3	CHESAPEAKE VA HOSP AUTH HOSP F		03/02/2021	BARCLAYS		1,382,460	1,205,000	1,327,151	1,310,842		(1,943)		(1,943)		1,308,899		73,561	73,561	32,535	07/01/2037	1.F FE
16532V-BQ-6	CHESAPEAKE VA HOSP AUTH HOSP F		03/02/2021	BARCLAYS		912,552	800,000	875,984	865,870		(1,206)		(1,206)		864,665		47,887	47,887	21,600	07/01/2039	1.F FE
16532V-BR-4	CHESAPEAKE VA HOSP AUTH HOSP F		03/02/2021	BARCLAYS		3,157,448	2,800,000	3,025,456	2,995,659		(3,558)		(3,558)		2,992,102		165,346	165,346	75,600	07/01/2043	1.F FE
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2021	SCHEDULED REDEMPTION		754,289	754,289	667,997	703,317		50,972		50,972		754,289				49,237	12/31/2024	4.B
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2021	SCHEDULED REDEMPTION		559,507	559,507	495,531	521,723		37,784		37,784		559,507				36,532	12/31/2024	4.B
167593-D8-2	CHICAGO ILL O HARE INTL ARPT R		01/12/2021	JEFFERIES & COMPANY, INC.		1,129,440	1,000,000	1,177,540	1,084,798		(995)		(995)		1,083,803		45,637	45,637	26,806	01/01/2024	1.F FE
167593-KS-0	CHICAGO ILL O HARE INTL ARPT R		02/12/2021	Various		9,631,425	9,245,000	9,973,321	9,454,266		(26,049)		(26,049)		9,428,217		203,208	203,208	289,051	01/01/2024	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
167593-TD-4	CHICAGO ILL O HARE INTL ARPT R		01/12/2021	JEFFERIES & COMPANY, INC.		272,100	250,000	291,745	264,328		(255)		(255)		264,073		8,027	8,027	6,701	01/01/2023	1.F FE
167593-TE-2	CHICAGO ILL O HARE INTL ARPT R		01/12/2021	JEFFERIES & COMPANY, INC.		344,479	305,000	359,549	329,199		(283)		(283)		328,915		15,564	15,564	8,176	01/01/2024	1.F FE
167727-YQ-3	CHICAGO ILL WASTEWATER TRANSMI		01/01/2021	MATURED		1,570,000	1,570,000	1,745,510	1,570,000						1,570,000				39,250	01/01/2021	1.F FE
172311-PK-2	CINCINNATI OHIO WTR SYSTEM		03/22/2021	D.A. DAVIDSON & CO.		605,465	500,000	573,710	566,443		(1,552)		(1,552)		564,891		40,574	40,574	6,278	12/01/2035	1.A FE
172311-PN-6	CINCINNATI OHIO WTR SYSTEM		03/22/2021	UMB BANK		599,905	500,000	567,970	561,306		(1,425)		(1,425)		559,881		40,024	40,024	6,278	12/01/2038	1.A FE
172311-PP-1	CINCINNATI OHIO WTR SYSTEM		03/23/2021	UMB BANK		119,616	100,000	113,310	112,007		(282)		(282)		111,725		7,891	7,891	1,267	12/01/2039	1.A FE
186352-RL-6	CLEVELAND OHIO ARPT SYS REV		03/04/2021	BARCLAYS		1,154,580	1,000,000	1,126,360	1,083,474		(3,699)		(3,699)		1,079,775		74,805	74,805	34,306	01/01/2025	1.G FE
186387-TZ-9	CLEVELAND OHIO INCOME TAX REV		03/10/2021	UMB BANK		317,260	250,000	303,570	288,421		(1,031)		(1,031)		287,390		29,870	29,870	5,590	10/01/2027	1.E FE
194522-EB-0	COLLEGE OF WILLIAM & MARY		01/26/2021	UMB BANK		1,043,000	1,000,000	1,000,000	1,000,000						1,000,000		43,000	43,000	3,859	02/15/2027	1.C FE
196707-J3-8	COLORADO ST BRD GOVERNORS UNIV		03/05/2021	Various		3,758,087	3,220,000	3,666,163	3,621,837		(7,207)		(7,207)		3,614,630		143,457	143,457	67,496	03/01/2044	1.C FE
196711-RJ-6	COLORADO ST CTFS PARTN		03/03/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,176,240	1,000,000	1,016,760	1,013,583		(262)		(262)		1,013,321		162,919	162,919	8,889	12/15/2035	1.D FE
20774Y-5L-7	CONNECTICUT ST HEALTH & EDL FA		03/04/2021	RBC DOMINION SECURITIES		1,262,408	1,085,000	1,133,315	1,123,374		(842)		(842)		1,122,532		139,876	139,876	29,777	07/01/2034	1.D FE
20774Y-Y9-2	CONNECTICUT ST HEALTH & EDL FA		03/04/2021	RBC DOMINION SECURITIES		247,172	200,000	245,148	231,642		(844)		(844)		230,798		16,374	16,374	6,861	07/01/2027	1.G FE
20775Y-EZ-5	CONNECTICUT ST REVOLVING FD GE		03/23/2021	UMB BANK		416,122	350,000	394,398	388,205		(1,000)		(1,000)		387,205		28,917	28,917	9,100	02/01/2037	1.A FE
20775Y-FA-9	CONNECTICUT ST REVOLVING FD GE		03/22/2021	UMB BANK		592,450	500,000	561,615	553,035		(1,369)		(1,369)		551,666		40,784	40,784	12,944	02/01/2038	1.A FE
220245-K9-4	CORPUS CHRISTI TEX UTIL SYS RE		01/08/2021	UMB BANK		520,885	500,000	500,000	500,000						500,000		20,885	20,885	4,264	07/15/2029	1.D FE
230351-DH-8	CULVER CITY CA WSTWTR		03/25/2021	UMB BANK		173,966	150,000	169,128	167,059		(431)		(431)		166,628		7,338	7,338	3,467	09/01/2049	1.C FE
23542J-QZ-1	DALLAS TEX WTRWKS & SWR SYS		03/25/2021	UMB BANK		153,114	150,000	150,000	150,000						150,000		3,114	3,114	1,691	10/01/2035	1.B FE
23867P-BL-1	DAVIE FLA EDL FACS REV		02/26/2021	UMB BANK		522,554	430,000	495,893	481,185		(981)		(981)		480,204		42,350	42,350	8,726	04/01/2031	1.G FE
23867P-BM-9	DAVIE FLA EDL FACS REV		03/08/2021	RBC DOMINION SECURITIES		482,128	400,000	459,496	446,240		(1,087)		(1,087)		445,153		36,975	36,975	8,833	04/01/2032	1.G FE
238676-FQ-8	DAVIE FLA WTR & SWR REV		02/24/2021	UMB BANK		1,571,026	1,440,000	1,440,000	1,440,000						1,440,000		131,026	131,026	18,044	10/01/2041	1.E FE
24487R-CN-0	DEKALB CNTY NEWTON CNTY GWINNE		03/09/2021	PIPER JAFFRAY INC.		1,904,390	1,525,000	1,770,159	1,713,494		(4,419)		(4,419)		1,709,075		195,314	195,314	21,181	06/01/2034	1.D FE
24487R-CP-5	DEKALB CNTY NEWTON CNTY GWINNE		03/09/2021	PIPER JAFFRAY INC.		3,709,772	2,980,000	3,445,178	3,337,868		(8,375)		(8,375)		3,329,493		380,279	380,279	41,389	06/01/2035	1.D FE
249182-KM-7	DENVER COLO CITY & CNTY ARPT R		03/02/2021	BARCLAYS		4,986,920	4,000,000	4,816,560	4,586,963		(13,681)		(13,681)		4,573,282		413,638	413,638	60,556	11/15/2027	1.E FE
24918E-EG-1	DENVER COLO HEALTH & HOSP AUTH		02/08/2021	UMB BANK		1,431,254	1,100,000	1,381,138	1,349,109		(2,752)		(2,752)		1,346,357		84,897	84,897	10,542	12/01/2033	2.B FE
24918E-EH-9	DENVER COLO HEALTH & HOSP AUTH		02/02/2021	UMB BANK		1,489,550	1,250,000	1,401,100	1,384,240		(1,230)		(1,230)		1,383,009		106,541	106,541	8,750	12/01/2037	2.B FE
254845-QF-0	DISTRICT OF COLUMBIA WTR & SWR AUT		01/04/2021	UMB BANK		212,286	175,000	200,209	197,566		(32)		(32)		197,533		14,752	14,752	1,847	10/01/2049	1.C FE
270618-FM-8	EAST BATON ROUGE LA SEW COMMN		03/04/2021	Various		830,962	700,000	790,580	780,198		(1,576)		(1,576)		778,622		52,340	52,340	16,567	02/01/2038	1.D FE
270618-FP-1	EAST BATON ROUGE LA SEW COMMN		02/25/2021	UMB BANK		1,177,340	1,000,000	1,123,220	1,109,139		(2,036)		(2,036)		1,107,102		70,238	70,238	23,333	02/01/2040	1.D FE
270618-GQ-8	EAST BATON ROUGE LA SEW COMMN		01/21/2021	UMB BANK		514,305	500,000	500,000	500,000						500,000		14,305	14,305	3,583	02/01/2029	1.D FE
270773-AW-4	EAST BATON ROUGE PARISH LA SALES		03/24/2021	UMB BANK		117,046	100,000	109,735	108,778		(214)		(214)		108,564		8,482	8,482	2,611	08/01/2044	1.C FE
54628C-NW-8	EAST BATON ROUGE PARISH LA SALES T		03/30/2021	UMB BANK		496,365	500,000	500,000	500,000						500,000		(3,635)	(3,635)	5,361	08/01/2030	1.C FE
29087L-CU-0	EMERALD COAST FLA UTILS AUTH R		01/01/2021	MATURED		145,000	145,000	167,231	145,000						145,000				3,625	01/01/2021	1.C FE
74265L-T5-7	EMORY UNIVERSITY		02/09/2021	Various		2,137,707	1,700,000	2,010,097	1,994,184		(2,397)		(2,397)		1,991,787		145,920	145,920	28,589	09/01/2036	1.C FE
295542-TE-4	ERIE PA WTR AUTH WTR REV		02/10/2021	UMB BANK		2,713,054	2,675,000	2,675,000	2,675,000						2,675,000		38,054	38,054	9,275	12/01/2029	1.C FE
298191-U5-4	EUGENE ORE ELEC UTIL REV		02/17/2021	UMB BANK		1,198,941	1,130,000	1,130,000	1,130,000						1,130,000		68,941	68,941	17,570	08/01/2038	1.D FE
299488-FU-5	EVANSVILLE IND WTRWKS DIST		02/10/2021	UMB BANK		2,539,897	2,350,000	2,350,000	2,350,000						2,350,000		189,897	189,897	31,065	01/01/2031	1.C FE
299488-FW-1	EVANSVILLE IND WTRWKS DIST		01/19/2021	UMB BANK		917,914	850,000	850,000	850,000						850,000		67,914	67,914	11,809	01/01/2033	1.C FE
299488-FY-7	EVANSVILLE IND WTRWKS DIST		02/10/2021	UMB BANK		456,481	425,000	425,000	425,000						425,000		31,481	31,481	6,913	01/01/2035	1.C FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2021	SCHEDULED REDEMPTION		61	61	64	63		(1)		(1)		61				1	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2021	SCHEDULED REDEMPTION		522	522	535	531		(9)		(9)		522				7	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2021	SCHEDULED REDEMPTION		44	44	45	46		(2)		(2)		44				1	01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2021	SCHEDULED REDEMPTION		501	501	519	519		(18)		(18)		501				8	06/01/2034	1.A
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2021	SCHEDULED REDEMPTION		17	17	17	17						17					06/01/2034	1.A
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2021	SCHEDULED REDEMPTION		1,162	1,162	1,203	1,210		(49)		(49)		1,162				16	08/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2021	SCHEDULED REDEMPTION		585	585	605	613		(29)		(29)		585				8	08/01/2034	1.A
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2021	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2021	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					09/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2021	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2021	SCHEDULED REDEMPTION		15	15	16	16						15					12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2021	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2021	SCHEDULED REDEMPTION		63	63	63	64		(1)		(1)		63				1	09/01/2037	1.A
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2021	SCHEDULED REDEMPTION		24	24	25	24						24					02/01/2023	1.A
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2021	SCHEDULED REDEMPTION		613	613	627	617		(3)		(3)		613				10	06/01/2023	1.A
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2021	SCHEDULED REDEMPTION		915	915	878	902		13		13		915				13	05/01/2023	1.A
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2021	SCHEDULED REDEMPTION		1,209	1,209	1,235	1,219		(10)		(10)		1,209				19	08/01/2023	1.A
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2021	SCHEDULED REDEMPTION		233	233	237	235		(2)		(2)		233				4	06/01/2023	1.A
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2021	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				1	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2021	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2021	SCHEDULED REDEMPTION		983	983	1,007	1,022		(39)		(39)		983				15	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2021	SCHEDULED REDEMPTION		5	5	6	6						5					10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2021	SCHEDULED REDEMPTION		218	218	223	223		(5)		(5)		218				3	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2021	SCHEDULED REDEMPTION		310	310	317	316		(6)		(6)		310				4	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2021	SCHEDULED REDEMPTION		8	8	8	9						8					02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2021	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2021	SCHEDULED REDEMPTION		220	220	225	228		(8)		(8)		220				4	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2021	SCHEDULED REDEMPTION		82	82	85	89		(7)		(7)		82				1	02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2021	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				1	04/01/2032	1.A
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2021	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				1	05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2021	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				1	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2021	SCHEDULED REDEMPTION		323	323	330	328		(5)		(5)		323				4	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2021	SCHEDULED REDEMPTION		69	69	71	70		(1)		(1)		69				1	12/01/2028	1.A
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2021	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				1	02/01/2029	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2021	SCHEDULED REDEMPTION		53	53	54	54		(2)		(2)		53				1	03/01/2029	1.A
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2021	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	04/01/2029	1.A
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2021	SCHEDULED REDEMPTION		146	146	142	142		4		4		146				2	06/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2021	SCHEDULED REDEMPTION		15	15	15	15						15					06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2021	SCHEDULED REDEMPTION		96	96	96	92		4		4		96				1	08/01/2029	1.A
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2021	SCHEDULED REDEMPTION		96	96	98	99		(4)		(4)		96				2	01/01/2030	1.A
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2021	SCHEDULED REDEMPTION		70	70	67	66		3		3		70				1	04/01/2030	1.A
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2021	SCHEDULED REDEMPTION		124	124	127	128		(4)		(4)		124				2	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2021	SCHEDULED REDEMPTION		1,041	1,041	1,065	1,063		(22)		(22)		1,041				15	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2021	SCHEDULED REDEMPTION		12	12	12	11		1		1		12					02/01/2031	1.A
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2021	SCHEDULED REDEMPTION		27	27	27	27						27					05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2021	SCHEDULED REDEMPTION		36	36	36	35						36					06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2021	SCHEDULED REDEMPTION		1,348	1,348	1,381	1,396		(48)		(48)		1,348				21	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2021	SCHEDULED REDEMPTION		307	307	306	304		3		3		307				5	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2021	SCHEDULED REDEMPTION		35	35	37	37		(1)		(1)		35				1	01/01/2032	1.A
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2021	SCHEDULED REDEMPTION		190	190	197	201		(11)		(11)		190				3	01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2021	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					03/01/2032	1.A
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		01/01/2021	SCHEDULED REDEMPTION		1,430	1,430	1,472	1,469		(40)		(40)		1,430				8	03/01/2032	1.A
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2021	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2021	SCHEDULED REDEMPTION		318	318	329	328		(10)		(10)		318				5	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2021	SCHEDULED REDEMPTION		12	12	12	12						12					08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2021	SCHEDULED REDEMPTION		284	284	282	282		2		2		284				4	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2021	SCHEDULED REDEMPTION		325	325	337	338		(13)		(13)		325				5	01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2021	SCHEDULED REDEMPTION		201	201	208	207		(6)		(6)		201				3	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2021	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				1	08/01/2028	1.A
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2021	SCHEDULED REDEMPTION		2,107	2,107	2,114	2,115		(8)		(8)		2,107				34	06/01/2023	1.A
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2021	SCHEDULED REDEMPTION		2,041	2,041	2,080	2,054		(13)		(13)		2,041				34	06/01/2023	1.A
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2021	SCHEDULED REDEMPTION		145	145	146	146						145				2	08/01/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2021	SCHEDULED REDEMPTION		131	131	135	134		(4)		(4)		131				2	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2021	SCHEDULED REDEMPTION		114,312	114,312	118,340	117,108		(2,796)		(2,796)		114,312				836	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2021	SCHEDULED REDEMPTION		119	119	120	120		(1)		(1)		119				2	11/01/2026	1.A
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2021	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2021	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2021	SCHEDULED REDEMPTION		1,036	1,036	1,072	1,129		(93)		(93)		1,036				17	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2021	SCHEDULED REDEMPTION		198	198	204	214		(16)		(16)		198				3	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2021	SCHEDULED REDEMPTION		102	102	106	106		(4)		(4)		102				1	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2021	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2021	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				1	09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2021	SCHEDULED REDEMPTION		18	18	18	18						18					10/01/2036	1.A
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2021	SCHEDULED REDEMPTION		3,610	3,610	3,786	3,638		(28)		(28)		3,610				42	12/01/2021	1.A
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2021	SCHEDULED REDEMPTION		4,089	4,089	4,264	4,141		(52)		(52)		4,089				50	08/01/2022	1.A
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2021	SCHEDULED REDEMPTION		2,853	2,853	2,972	2,887		(34)		(34)		2,853				34	09/01/2022	1.A
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2021	SCHEDULED REDEMPTION		5,246	5,246	5,453	5,310		(64)		(64)		5,246				56	10/01/2022	1.A
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2021	SCHEDULED REDEMPTION		3,305	3,305	3,447	3,350		(45)		(45)		3,305				40	12/01/2022	1.A
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2021	SCHEDULED REDEMPTION		38,493	38,493	40,011	39,129		(635)		(635)		38,493				426	02/01/2023	1.A
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2021	SCHEDULED REDEMPTION		6,696	6,696	6,938	6,814		(117)		(117)		6,696				73	04/01/2023	1.A
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2021	SCHEDULED REDEMPTION		3,114	3,114	3,231	3,172		(58)		(58)		3,114				34	05/01/2023	1.A
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2021	SCHEDULED REDEMPTION		9,609	9,609	9,965	9,761		(152)		(152)		9,609				105	06/01/2023	1.A
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2021	SCHEDULED REDEMPTION		10,840	10,840	11,221	11,044		(204)		(204)		10,840				112	12/01/2023	1.A
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2021	SCHEDULED REDEMPTION		4,901	4,901	5,082	5,020		(119)		(119)		4,901				56	02/01/2024	1.A
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2021	SCHEDULED REDEMPTION		8,203	8,203	8,520	8,389		(186)		(186)		8,203				87	02/01/2024	1.A
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2021	SCHEDULED REDEMPTION		9,966	9,966	10,359	10,204		(237)		(237)		9,966				103	01/01/2024	1.A
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2021	SCHEDULED REDEMPTION		3,507	3,507	3,636	3,548		(41)		(41)		3,507				39	12/01/2022	1.A
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2021	SCHEDULED REDEMPTION		15,481	15,481	16,091	15,866		(385)		(385)		15,481				176	04/01/2024	1.A
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2021	SCHEDULED REDEMPTION		4,240	4,240	4,419	4,269		(30)		(30)		4,240				52	12/01/2021	1.A
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2021	SCHEDULED REDEMPTION		3,374	3,374	3,540	3,402		(29)		(29)		3,374				41	01/01/2022	1.A
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2021	SCHEDULED REDEMPTION		5,945	5,945	6,239	6,009		(64)		(64)		5,945				72	12/01/2022	1.A
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2021	SCHEDULED REDEMPTION		5,928	5,928	6,137	6,046		(118)		(118)		5,928				69	05/01/2023	1.A
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2021	SCHEDULED REDEMPTION		5,908	5,908	6,200	5,992		(83)		(83)		5,908				72	12/01/2022	1.A
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2021	SCHEDULED REDEMPTION		3,141	3,141	3,296	3,246		(106)		(106)		3,141				38	08/01/2023	1.A
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2021	SCHEDULED REDEMPTION		1,097	1,097	1,136	1,099		(2)		(2)		1,097				12	10/01/2023	1.A
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2021	SCHEDULED REDEMPTION		7,015	7,015	7,265	7,191		(176)		(176)		7,015				67	11/01/2023	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2021	SCHEDULED REDEMPTION		8,912	8,912	9,352	9,076		(164)		(164)		8,912				109	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2021	SCHEDULED REDEMPTION		60,187	60,187	62,933	61,649		(1,462)		(1,462)		60,187				403	03/01/2027	1.A
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2021	SCHEDULED REDEMPTION		121,994	121,994	127,422	124,946		(2,951)		(2,951)		121,994				788	05/01/2027	1.A
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2021	SCHEDULED REDEMPTION		136,089	136,089	142,181	139,343		(3,254)		(3,254)		136,089				918	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2021	SCHEDULED REDEMPTION		296	296	290	292		5		5		296				4	08/01/2028	1.A
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2021	SCHEDULED REDEMPTION		2,483	2,483	2,426	2,444		39		39		2,483				33	08/01/2028	1.A
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2021	SCHEDULED REDEMPTION		32	32	32	32						32				1	11/01/2022	1.A
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2021	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2023	1.A
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2021	SCHEDULED REDEMPTION		20	20	20	20						20					09/01/2022	1.A
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2021	SCHEDULED REDEMPTION		1,446	1,446	1,486	1,424		22		22		1,446				28	12/01/2024	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2021	SCHEDULED REDEMPTION		739	739	767	795		(56)		(56)		739				11	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2021	SCHEDULED REDEMPTION		946	946	982	1,027		(81)		(81)		946				16	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2021	SCHEDULED REDEMPTION		238	238	247	257		(20)		(20)		238				4	02/01/2031	1.A
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2021	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2021	SCHEDULED REDEMPTION		2,238	2,238	2,314	2,413		(175)		(175)		2,238				42	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2021	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	09/01/2031	1.A
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2021	SCHEDULED REDEMPTION		465	465	479	457		8		8		465				6	01/01/2022	1.A
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2021	SCHEDULED REDEMPTION		283	283	292	282		1		1		283				4	05/01/2022	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2021	SCHEDULED REDEMPTION		19	19	19	18		1		1		19					07/01/2022	1.A
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2021	SCHEDULED REDEMPTION		212	212	219	213		(1)		(1)		212				3	08/01/2022	1.A
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2021	SCHEDULED REDEMPTION		185	185	170	175		10		10		185				2	03/01/2036	1.A
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2021	SCHEDULED REDEMPTION		4,047	4,047	4,191	4,113		(67)		(67)		4,047				48	10/01/2023	1.A
31373P-JK-5	FED NATL MTG ASSOC #299166		01/01/2021	SCHEDULED REDEMPTION		179	179	188	179						179				1	10/01/2021	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2021	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2021	SCHEDULED REDEMPTION		445	445	447	447		(2)		(2)		445				8	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2021	SCHEDULED REDEMPTION		31	31	32	32						31				1	12/01/2027	1.A
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2021	SCHEDULED REDEMPTION		242	242	249	244		(2)		(2)		242				3	01/01/2023	1.A
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2021	SCHEDULED REDEMPTION		1,287	1,287	1,320	1,310		(24)		(24)		1,287				21	07/01/2027	1.A
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2021	SCHEDULED REDEMPTION		62	62	61	61		1		1		62				1	04/01/2029	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2021	SCHEDULED REDEMPTION		17	17	17	17						17					05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2021	SCHEDULED REDEMPTION		373	373	369	368		5		5		373				5	07/01/2029	1.A
31383P-L5-3	FED NATL MTG ASSOC #508948		01/01/2021	SCHEDULED REDEMPTION		4,479	4,479	4,497	4,497		(18)		(18)		4,479				30	08/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2021	SCHEDULED REDEMPTION		80	80	83	85		(5)		(5)		80				1	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2021	SCHEDULED REDEMPTION		109	109	110	110		(1)		(1)		109				2	10/01/2029	1.A
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2021	SCHEDULED REDEMPTION		38	38	38	38						38				1	09/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2021	SCHEDULED REDEMPTION		70	70	72	74		(4)		(4)		70				1	02/01/2030	1.A
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2021	SCHEDULED REDEMPTION		58	58	60	62		(3)		(3)		58				1	11/01/2029	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2021	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1.A
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2021	SCHEDULED REDEMPTION		97	97	97	97						97				2	01/01/2030	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1.A
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2021	SCHEDULED REDEMPTION		182	182	183	183		(1)		(1)		182				3	03/01/2030	1.A
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2021	SCHEDULED REDEMPTION		99	99	99	99						99				2	03/01/2030	1.A
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2021	SCHEDULED REDEMPTION		20	20	20	20						20					03/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2021	SCHEDULED REDEMPTION		1,794	1,794	1,862	1,921		(127)		(127)		1,794				20	04/01/2030	1.A
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2021	SCHEDULED REDEMPTION		106	106	106	106						106				2	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2021	SCHEDULED REDEMPTION		66	66	69	71		(5)		(5)		66				1	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2021	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				1	05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2021	SCHEDULED REDEMPTION		501	501	520	452		49		49		501				7	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2021	SCHEDULED REDEMPTION		141	141	146	152		(11)		(11)		141				2	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2021	SCHEDULED REDEMPTION		32	32	33	35		(3)		(3)		32					03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2021	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2021	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2021	SCHEDULED REDEMPTION		116	116	122	127		(11)		(11)		116				2	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2021	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				1	04/01/2030	1.A
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2021	SCHEDULED REDEMPTION		131	131	136	136		(6)		(6)		131				2	05/01/2030	1.A
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2021	SCHEDULED REDEMPTION		76	76	77	77		(1)		(1)		76				1	04/01/2030	1.A
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2021	SCHEDULED REDEMPTION		33	33	33	33						33				1	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2021	SCHEDULED REDEMPTION		56	56	58	58		(3)		(3)		56				1	06/01/2030	1.A
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2021	SCHEDULED REDEMPTION		17	17	17	17						17					05/01/2030	1.A
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2021	SCHEDULED REDEMPTION		35	35	36	36		(2)		(2)		35				1	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2021	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					07/01/2030	1.A
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2021	SCHEDULED REDEMPTION		36	36	36	36						36				1	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2021	SCHEDULED REDEMPTION		40	40	41	42		(3)		(3)		40				1	07/01/2030	1.A
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2021	SCHEDULED REDEMPTION		265	265	272	288		(24)		(24)		265				4	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2021	SCHEDULED REDEMPTION		31	31	32	31		(1)		(1)		31				1	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2021	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2021	SCHEDULED REDEMPTION		136	136	141	148		(12)		(12)		136				2	09/01/2030	1.A
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2021	SCHEDULED REDEMPTION		414	414	415	415		(1)		(1)		414				7	10/01/2023	1.A
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2021	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					01/01/2031	1.A
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2021	SCHEDULED REDEMPTION		22	22	23	23						22					02/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2021	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24					12/01/2030	1.A
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2021	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				1	12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2021	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				2	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2021	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2021	SCHEDULED REDEMPTION		258	258	267	267		(9)		(9)		258				4	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2021	SCHEDULED REDEMPTION		105	105	108	108		(3)		(3)		105				2	01/01/2031	1.A
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2021	SCHEDULED REDEMPTION		410	410	416	416		(6)		(6)		410				7	12/01/2030	1.A
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2021	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2031	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2021	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					02/01/2031	1.A
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2021	SCHEDULED REDEMPTION		403	403	405	405		(2)		(2)		403				7	03/01/2031	1.A
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2021	SCHEDULED REDEMPTION		107	107	110	110		(3)		(3)		107				2	06/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2021	SCHEDULED REDEMPTION		58	58	60	63		(5)		(5)		58				1	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2021	SCHEDULED REDEMPTION		94	94	97	97		(3)		(3)		94				2	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2021	SCHEDULED REDEMPTION		1,663	1,663	1,663	1,663						1,663				22	10/01/2031	1.A
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2021	SCHEDULED REDEMPTION		85	85	88	91		(6)		(6)		85				1	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2021	SCHEDULED REDEMPTION		13	13	13	13						13					03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2021	SCHEDULED REDEMPTION		1,463	1,463	1,463	1,463						1,463				20	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2021	SCHEDULED REDEMPTION		1,081	1,081	1,114	1,114		(33)		(33)		1,081				18	03/01/2032	1.A
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2021	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				1	04/01/2032	1.A
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2021	SCHEDULED REDEMPTION		392	392	404	403		(11)		(11)		392				7	07/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2021	SCHEDULED REDEMPTION		1,319	1,319	1,328	1,328		(9)		(9)		1,319				7	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2021	SCHEDULED REDEMPTION		6,099	6,099	6,350	6,515		(416)		(416)		6,099				89	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2021	SCHEDULED REDEMPTION		11,866	11,866	11,866	11,866						11,866				132	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2021	SCHEDULED REDEMPTION		7,086	7,086	7,086	7,086						7,086				78	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2021	SCHEDULED REDEMPTION		2,695	2,695	2,695	2,695						2,695				31	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2021	SCHEDULED REDEMPTION		8,986	8,986	8,986	8,986						8,986				100	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2021	SCHEDULED REDEMPTION		6,850	6,850	6,850	6,850						6,850				76	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2021	SCHEDULED REDEMPTION		16,577	16,577	16,577	16,577						16,577				204	08/01/2035	1.A
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2021	SCHEDULED REDEMPTION		37	37	36	37		1		1		37					11/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2021	SCHEDULED REDEMPTION		8,296	8,296	8,296	8,296						8,296				92	02/01/2036	1.A
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2021	SCHEDULED REDEMPTION		189	189	195	189						189				2	06/01/2021	1.A
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2021	SCHEDULED REDEMPTION		14,116	14,116	14,752	14,331		(215)		(215)		14,116				156	05/01/2023	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2021	SCHEDULED REDEMPTION		3,386	3,386	3,386	3,386						3,386				38	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2021	SCHEDULED REDEMPTION		66,597	66,597	66,597	66,597						66,597				562	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2021	SCHEDULED REDEMPTION		2,900	2,900	2,900	2,900						2,900				32	08/01/2036	1.A
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2021	SCHEDULED REDEMPTION		2,802	2,802	2,726	2,745		56		56		2,802				35	11/01/2036	1.A
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2021	SCHEDULED REDEMPTION		4,127	4,127	4,281	4,149		(22)		(22)		4,127				46	04/01/2022	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2021	SCHEDULED REDEMPTION		1,790	1,790	1,790	1,790						1,790				20	10/01/2036	1.A
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2021	SCHEDULED REDEMPTION		6,872	6,872	7,157	6,927		(56)		(56)		6,872				84	02/01/2022	1.A
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2021	SCHEDULED REDEMPTION		3,998	3,998	4,179	4,038		(40)		(40)		3,998				44	03/01/2022	1.A
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2021	SCHEDULED REDEMPTION		15,305	15,305	15,847	15,547		(242)		(242)		15,305				171	09/01/2023	1.A
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2021	SCHEDULED REDEMPTION		25,782	25,782	26,737	26,204		(422)		(422)		25,782				297	12/01/2023	1.A
31413D-UQ-8	FED NATL MTG ASSOC #942591		03/01/2021	SCHEDULED REDEMPTION		3,549	3,549	3,696	3,583		(34)		(34)		3,549				40	08/01/2022	1.A
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2021	SCHEDULED REDEMPTION		4,678	4,678	4,853	4,742		(64)		(64)		4,678				51	03/01/2023	1.A
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2021	SCHEDULED REDEMPTION		26,205	26,205	28,486	26,863		(657)		(657)		26,205				283	05/01/2023	1.A
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2021	SCHEDULED REDEMPTION		6,897	6,897	7,188	7,036		(139)		(139)		6,897				84	11/01/2023	1.A
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2021	SCHEDULED REDEMPTION		5,703	5,703	5,905	5,796		(93)		(93)		5,703				68	08/01/2023	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2021	SCHEDULED REDEMPTION		313	313	320	321		(8)		(8)		313				4	04/01/2038	1.A
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2021	SCHEDULED REDEMPTION		3,905	3,905	4,047	3,955		(50)		(50)		3,905				43	09/01/2023	1.A
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2021	SCHEDULED REDEMPTION		7,935	7,935	8,264	8,044		(109)		(109)		7,935				97	02/01/2023	1.A
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2021	SCHEDULED REDEMPTION		8,548	8,548	8,909	8,732		(184)		(184)		8,548				102	12/01/2023	1.A
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2021	SCHEDULED REDEMPTION		126,346	126,346	132,189	129,682		(3,337)		(3,337)		126,346				869	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #A03417		03/01/2021	SCHEDULED REDEMPTION		154,708	154,708	161,821	158,168		(3,460)		(3,460)		154,708				1,015	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #A03466		03/01/2021	SCHEDULED REDEMPTION		133,760	133,760	139,910	137,156		(3,395)		(3,395)		133,760				836	06/01/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2021	SCHEDULED REDEMPTION		83,012	83,012	87,552	85,951		(2,939)		(2,939)		83,012				636	06/01/2032	1.A
34160K-AU-4	FLORIDA ST DEPT TRANSN FING CO		03/22/2021	BARCLAYS		6,194,539	5,395,000	6,293,429	6,293,429		(55,001)		(55,001)		6,238,429		(43,890)	(43,890)	57,697	07/01/2024	1.B FE
34281P-TF-0	FLORIDA ST GOVERNMENTAL UTIL A		03/02/2021	UMB BANK		379,014	300,000	348,240	340,739		(759)		(759)		339,980		39,034	39,034	6,375	10/01/2036	1.E FE
34281P-VA-8	FLORIDA ST GOVT UTIL AUTH ALOHA		03/04/2021	UNION BANK OF SWITZERLAND		624,575	535,000	607,605	599,942		(1,239)		(1,239)		598,703		25,872	25,872	9,333	10/01/2040	1.E FE
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2021	SCHEDULED REDEMPTION		13,671	13,671	13,906	13,726		(55)		(55)		13,671				148	11/25/2032	1.A
31397Q-ZP-6	FNR 2011-17 KA RMBS		03/01/2021	SCHEDULED REDEMPTION		33,822	33,822	36,141	35,691		(1,869)		(1,869)		33,822				315	03/25/2041	1.A
34710R-AM-2	FORT COLLINS COLO ELEC UTIL EN		03/03/2021	UMB BANK		1,248,320	1,000,000	1,177,740	1,137,076		(2,959)		(2,959)		1,134,117		114,203	114,203	13,056	12/01/2033	1.D FE
34710R-AN-0	FORT COLLINS COLO ELEC UTIL EN		03/03/2021	UMB BANK		2,177,735	1,750,000	2,052,785	1,983,646		(5,034)		(5,034)		1,978,612		199,123	199,123	22,847	12/01/2034	1.D FE
34710R-AP-5	FORT COLLINS COLO ELEC UTIL EN		03/02/2021	D.A. DAVIDSON & CO.		2,084,258	1,680,000	1,962,778	1,898,332		(4,622)		(4,622)		1,893,710		190,548	190,548	21,700	12/01/2035	1.D FE
353204-AN-0	FRANKLIN CNTY OHIO SALES TAX R		03/01/2021	Various		2,367,220	2,000,000	2,173,300	2,133,454		(2,784)		(2,784)		2,130,670		236,550	236,550	20,444	06/01/2031	1.A FE
353204-AP-5	FRANKLIN CNTY OHIO SALES TAX R		03/01/2021	PIPER JAFFRAY INC.		903,105	765,000	825,802	811,865		(975)		(975)		810,890		92,215	92,215	7,820	06/01/2032	1.A FE
355611-AA-2	FRED HUTCHINSON CANCER		01/25/2021	RAYMOND JAMES & ASSOCIATES, INC.		117,982	100,000	100,000	100,000						100,000		17,982	17,982	2,260	01/01/2050	1.F FE
366133-LF-1	GARLAND TEX ELEC UTIL SYS REV		03/01/2021	MATURED		305,000	305,000	319,735	305,925		(925)		(925)		305,000				6,100	03/01/2021	1.E FE
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2021	SCHEDULED REDEMPTION		6,544	6,544	7,315	7,307		(763)		(763)		6,544				71	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2021	SCHEDULED REDEMPTION		10,936	10,936	11,777	11,579		(644)		(644)		10,936				97	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2021	SCHEDULED REDEMPTION		14,837	14,837	15,946	15,473		(636)		(636)		14,837				131	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2021	SCHEDULED REDEMPTION		85,878	85,878	92,384	89,325		(3,447)		(3,447)		85,878				678	04/16/2041	1.A
385630-AS-7	GRAND ISLAND NEB COMB UTIL		03/17/2021	UMB BANK		419,844	410,000	410,000	410,000						410,000		9,844	9,844	3,799	08/15/2037	1.E FE
385630-BG-2	GRAND ISLAND NEB COMB UTIL		02/23/2021	UMB BANK		497,168	400,000	486,648	485,688		(1,236)		(1,236)		484,452		12,716	12,716	4,267	08/15/2034	1.E FE
39081H-CN-0	GREAT LAKES WATER AUTHORITY MI - S		01/14/2021	UMB BANK		951,966	900,000	900,000	900,000						900,000		51,966	51,966	11,795	07/01/2030	1.E FE
39081H-CQ-3	GREAT LAKES WATER AUTHORITY MI - S		01/15/2021	UMB BANK		967,167	900,000	900,000	900,000						900,000		67,167	67,167	12,653	07/01/2032	1.E FE
39081H-CW-0	GREAT LAKES WATER AUTHORITY MI - S		01/11/2021	UMB BANK		492,269	450,000	450,000	450,000						450,000		42,269	42,269	9,072	07/01/2044	1.E FE
39167J-DY-8	GREATER CLEVELAND REGL TRAN AU		03/02/2021	RBC DOMINION SECURITIES		1,257,630	1,000,000	1,202,510	1,172,932		(3,221)		(3,221)		1,169,711		87,919	87,919	12,917	12/01/2039	1.B FE
39448P-BZ-4	GREENE CNTY MO CTFS PARTN		03/02/2021	Various		1,449,033	1,230,000	1,307,982	1,292,138		(1,248)		(1,248)		1,290,890		158,143	158,143	25,010	09/01/2031	1.D FE
39448P-CA-8	GREENE CNTY MO CTFS PARTN		03/03/2021	D.A. DAVIDSON & CO.		821,737	700,000	740,712	732,460		(661)		(661)		731,799		89,938	89,938	14,311	09/01/2032	1.D FE
39448P-CB-6	GREENE CNTY MO CTFS PARTN		03/03/2021	Various		819,450	700,000	735,847	728,605		(574)		(574)		728,031		91,419	91,419	14,256	09/01/2033	1.D FE
39448P-CC-4	GREENE CNTY MO CTFS PARTN		03/01/2021	UMB BANK		1,474,863	1,185,000	1,361,411	1,325,554		(2,779)		(2,779)		1,322,775		152,088	152,088	29,954	09/01/2034	1.D FE
875161-DC-2	H LEE MOFFITT CANCER CTR AND RESEA		02/19/2021	UMB BANK		674,695	570,000	625,205	622,728		(589)		(589)		622,139		52,556	52,556	14,540	07/01/2045	1.G FE
875161-DD-0	H LEE MOFFITT CANCER CTR AND RESEA		01/27/2021	UMB BANK		318,980	250,000	300,655	298,360		(350)		(350)		298,010		20,971	20,971	7,431	07/01/2050	1.G FE
407846-ER-1	HAMILTON OHIO WTRWKS REV		03/19/2021	UMB BANK		645,484	540,000	607,640	600,837		(1,409)		(1,409)		599,429		46,055	46,055	9,480	10/15/2036	1.D FE
414009-NW-6	HARRIS COUNTY CULTURAL EDUCATION F		01/06/2021	PIPER JAFFRAY INC.		657,995	610,000	610,000	610,000						610,000		47,995	47,995	2,630	05/15/2030	1.E FE
414009-NX-4	HARRIS COUNTY CULTURAL EDUCATION F		01/05/2021	UMB BANK		1,138,956	1,050,000	1,050,000	1,050,000						1,050,000		88,956	88,956	4,594	05/15/2031	1.E FE
414834-UB-5	HARRISBURG S D INDPT SCH DIST		03/03/2021	FIRST TENNESSEE BANK		1,014,728	840,000	981,632	965,451		(2,378)		(2,378)		963,073		51,655	51,655	19,973	08/01/2033	1.B FE
414834-UC-3	HARRISBURG S D INDPT SCH DIST		03/03/2021	UMB BANK		1,744,914	1,450,000	1,686,104	1,659,201		(3,898)		(3,898)		1,655,303		89,611	89,611	34,328	08/01/2034	1.B FE
414834-UE-9	HARRISBURG S D INDPT SCH DIST		03/30/2021	VINING-SPARKS IBG LP		362,604	300,000	345,978	340,762		(1,081)		(1,081)		339,681		22,923	22,923	8,000	08/01/2036	1.B FE
419794-ZV-7	HAWAII ST ARPTS SYS REV		03/02/2021	BARCLAYS		1,834,545	1,500,000	1,722,570	1,675,552		(3,653)		(3,653)		1,671,899		162,646	162,646	50,625	07/01/2032	1.E FE
419794-ZW-5	HAWAII ST ARPTS SYS REV		03/04/2021	BARCLAYS		1,989,643	1,630,000	1,864,459	1,815,027		(4,087)		(4,087)		1,810,940		178,703	178,703	55,918	07/01/2033	1.E FE
42249T-DC-0	HEBER LT & PWR CO UTAH		03/11/2021	RAYMOND JAMES & ASSOCIATES, INC.		578,318	480,000	537,178	531,756		(1,060)		(1,060)		530,697		47,622	47,622	4,800	12/15/2037	1.D FE
42249T-DE-6	HEBER LT & PWR CO UTAH		03/22/2021	UMB BANK		327,704	275,000	305,965	303,039		(642)		(642)		302,397		25,307	25,307	3,025	12/15/2039	1.D FE
428061-EE-1	HESPERIA CALIF UNI SCH DIST CT		01/20/2021	UMB BANK		519,680	500,000	500,000	500,000						500,000		19,680	19,680	3,958	02/01/2026	1.C FE
438689-MT-5	HONOLULU HAWAII CITY AND CNTY BRD		03/25/2021	UMB BANK		120,434	100,000	118,374			(18)		(18)		118,356		2,078	2,078	44	07/01/2046	1.A FE
438701-U2-8	HONOLULU HAWAII CITY CNTY WST WTR		02/26/2021	UMB BANK		1,030,892	885,000	984,545	973,958		(1,591)		(1,591)		972,367		58,525	58,525	23,698	07/01/2049	1.C FE
441182-MZ-2	HOT SPRINGS ARK WTR REV		01/04/2021	UMB BANK		1,256,760	1,000,000	1,171,430	1,164,779		(211)		(211)		1,164,567		92,193	92,193	10,556	10/01/2039	1.C FE
645790-NE-2	HUNTERDON MEDICAL CENTER		01/20/2021	UMB BANK		1,045,060	1,000,000	1,000,000	1,000,000						1,000,000		45,060	45,060	2,828	07/01/2050	1.G FE
451443-C9-4	IDAHO ST BLDG AUTH BLDG REV		03/01/2021	UMB BANK		124,436	100,000	112,433	110,076		(197)		(197)		109,879		14,558	14,558	2,528	09/01/2035	1.C FE
451470-QF-8	IDAHO ST UNIV		02/23/2021	UMB BANK		206,757	175,000	201,563	198,643		(392)		(392)		198,250		8,507	8,507	2,800	04/01/2033	1.E FE
454898-WV-5	INDIANA MUNICIPAL POWER AGENCY		03/09/2021	RBC DOMINION SECURITIES		1,401,392	1,190,000	1,328,445	1,313,235		(2,718)		(2,718)		1,310,517		90,875	90,875	33,056	01/01/2036	1.E FE
454898-WX-1	INDIANA MUNICIPAL POWER AGENCY		03/09/2021	RBC DOMINION SECURITIES		3,911,875	3,340,000	3,705,630	3,665,594		(7,159)		(7,159)		3,658,435		253,440	253,440	92,778	01/01/2038	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45506D-S7-1	INDIANA ST FIN AUTH REV		02/11/2021	UMB BANK		511,748	400,000	456,160	446,143		(641)		(641)		445,502		66,246	66,246	4,167	06/01/2031	1.F FE
45506D-S8-9	INDIANA ST FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		524,026	420,000	477,061	466,904		(1,012)		(1,012)		465,893		58,133	58,133	5,833	06/01/2032	1.F FE
45506D-S9-7	INDIANA ST FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		553,389	445,000	503,050	492,743		(1,027)		(1,027)		491,716		61,673	61,673	6,181	06/01/2033	1.F FE
45506D-T2-1	INDIANA ST FIN AUTH REV		03/09/2021	RBC DOMINION SECURITIES		576,354	465,000	523,158	512,857		(1,027)		(1,027)		511,829		64,524	64,524	6,458	06/01/2034	1.F FE
45506D-T3-9	INDIANA ST FIN AUTH REV		03/02/2021	UMB BANK		607,947	490,000	548,658	538,294		(714)		(714)		537,581		70,367	70,367	5,329	06/01/2035	1.F FE
45505M-GZ-3	INDIANA ST FIN AUTH WASTEWATER		03/25/2021	UMB BANK		867,035	725,000	826,660	815,438		(2,271)		(2,271)		813,167		53,868	53,868	14,339	10/01/2038	1.D FE
455168-FZ-2	INDIANA UNIV		01/08/2021	UMB BANK		1,412,052	1,305,000	1,305,000	1,305,000						1,305,000		107,052	107,052	3,242	06/01/2029	1.A FE
45528U-D9-9	INDIANAPOLIS AIRPORT AUTHORITY		02/26/2021	BARCLAYS		3,590,591	2,855,000	3,675,441	3,564,161		(14,102)		(14,102)		3,550,059		40,532	40,532	95,563	01/01/2029	1.F FE
455412-BP-0	INDIANAPOLIS IND WTR SYS REV		03/02/2021	STIFEL CAPITAL MARKETS		2,014,912	1,600,000	1,853,584	1,803,285		(4,059)		(4,059)		1,799,226		215,686	215,686	34,000	10/01/2033	1.D FE
455412-BQ-8	INDIANAPOLIS IND WTR SYS REV		03/02/2021	STIFEL CAPITAL MARKETS		2,554,393	2,035,000	2,348,085	2,286,109		(5,004)		(5,004)		2,281,105		273,288	273,288	43,244	10/01/2034	1.D FE
46246K-6J-6	IOWA FIN AUTH REV		03/02/2021	UMB BANK		626,515	500,000	578,485	564,833		(1,334)		(1,334)		563,499		63,016	63,016	14,792	08/01/2040	1.A FE
476623-CT-8	JERSEY CITY N J MUN UTILS AUTH		03/11/2021	UMB BANK		922,574	885,000	885,000	885,000						885,000		37,574	37,574	6,255	10/15/2027	1.D FE
482085-EV-5	JURUPA CALIF PUB FING AUTH SPL		01/19/2021	UMB BANK		222,084	175,000	206,575	205,117		(156)		(156)		204,961		17,123	17,123	4,025	09/01/2034	1.C FE
484669-AW-6	KANSAS CITY KANS CMNTY COLLEGE		02/26/2021	BARCLAYS		1,671,705	1,500,000	1,677,270			(1,577)		(1,577)		1,675,693		(3,988)	(3,988)	5,833	09/01/2047	1.F FE
484669-AX-4	KANSAS CITY KANS CMNTY COLLEGE		02/26/2021	BARCLAYS		1,110,920	1,000,000	1,109,210			(967)		(967)		1,108,243		2,677	2,677	3,889	09/01/2052	1.F FE
485512-MW-4	KANSAS ST TPK AUTH TPK REV		03/03/2021	D.A. DAVIDSON & CO.		1,598,310	1,240,000	1,508,671	1,469,550		(4,196)		(4,196)		1,465,354		132,957	132,957	31,689	09/01/2034	1.D FE
485512-MX-2	KANSAS ST TPK AUTH TPK REV		03/03/2021	D.A. DAVIDSON & CO.		1,798,076	1,400,000	1,696,268	1,653,225		(4,618)		(4,618)		1,648,607		149,469	149,469	35,778	09/01/2035	1.D FE
48944E-DS-3	KENNER LA SALES TAX REV		01/11/2021	UMB BANK		468,963	450,000	450,000	450,000						450,000		18,963	18,963	544	06/01/2029	1.C FE
48944E-DU-8	KENNER LA SALES TAX REV		01/15/2021	UMB BANK		1,332,824	1,270,000	1,270,000	1,270,000						1,270,000		62,824	62,824	1,959	06/01/2031	1.C FE
48944E-DX-2	KENNER LA SALES TAX REV		01/29/2021	UMB BANK		1,544,254	1,465,000	1,465,000	1,465,000						1,465,000		79,254	79,254	3,929	06/01/2034	1.C FE
490728-B4-3	KENT ST UNIV OHIO		01/04/2021	UMB BANK		295,939	270,000	270,000	270,000						270,000		25,939	25,939	1,217	05/01/2029	1.E FE
49120A-AE-9	KENTUCKY BD DEV CORP EDL FACS REV		03/03/2021	UMB BANK		372,279	310,000	377,382			(507)		(507)		376,875		(4,596)	(4,596)	732	03/01/2027	1.D Z
49120A-AN-9	KENTUCKY BD DEV CORP EDL FACS REV		03/02/2021	UMB BANK		210,778	200,000	210,526			(46)		(46)		210,480		298	298	267	03/01/2035	1.G FE
49120A-AT-6	KENTUCKY BD DEV CORP EDL FACS REV		03/05/2021	UMB BANK		473,453	420,000	472,840			(305)		(305)		472,535		918	918	980	03/01/2040	1.D Z
49120A-AU-3	KENTUCKY BD DEV CORP EDL FACS REV		03/02/2021	UMB BANK		550,199	490,000	549,535			(248)		(248)		549,287		912	912	831	03/01/2041	1.D Z
49120A-AV-1	KENTUCKY BD DEV CORP EDL FACS REV		02/26/2021	UMB BANK		534,455	485,000	541,018			(213)		(213)		540,804		(6,349)	(6,349)	754	03/01/2046	1.D Z
49120A-AW-9	KENTUCKY BD DEV CORP EDL FACS REV		02/26/2021	UMB BANK		368,034	335,000	372,835			(144)		(144)		372,691		(4,657)	(4,657)	521	03/01/2049	1.D Z
49151F-H9-4	KENTUCKY ST PPTY & BLDGS COMMN		02/17/2021	UMB BANK		1,138,738	1,035,000	1,035,000	1,035,000						1,035,000		103,738	103,738	9,914	11/01/2031	1.E FE
493230-NU-6	KEY WEST FLA UTIL BRD ELEC REV		02/19/2021	UMB BANK		1,021,328	800,000	969,520	945,648		(2,471)		(2,471)		943,178		78,150	78,150	15,778	10/01/2037	1.E FE
498622-JZ-3	KLICKITAT CNTY WASH PUB UTIL DIST		03/04/2021	UMB BANK		481,211	375,000	467,693	457,294		(1,793)		(1,793)		455,501		25,710	25,710	5,052	12/01/2028	1.F FE
498622-KA-6	KLICKITAT CNTY WASH PUB UTIL DIST		03/03/2021	UMB BANK		326,948	250,000	315,665	309,129		(1,077)		(1,077)		308,051		18,896	18,896	3,264	12/01/2029	1.F FE
498622-KQ-1	KLICKITAT CNTY WASH PUB UTIL DIST		01/19/2021	UMB BANK		501,813	450,000	450,000	450,000						450,000		51,813	51,813	1,752	12/01/2029	1.F FE
511350-AS-9	LAKE WORTH BEACH FLA COMB UTIL		01/06/2021	UMB BANK		1,260,390	1,000,000	1,166,350	1,164,785		(296)		(296)		1,164,489		95,901	95,901	4,889	10/01/2037	1.F FE
52480G-DW-1	LEHIGH VALLEY HEALTH NETWORK		03/23/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,460,428	1,285,000	1,376,209	1,366,850		(1,978)		(1,978)		1,364,872		95,556	95,556	37,693	07/01/2049	1.F FE
53334C-AP-4	LINCOLN CNTY N C ENTERPRISE SY		03/01/2021	UMB BANK		171,193	145,000	153,329	151,656		(134)		(134)		151,523		19,670	19,670	3,416	08/01/2032	1.C FE
537532-FV-0	LITTLE THOMPSON WTR DIST COLO		01/05/2021	UMB BANK		618,335	500,000	586,770	585,122		(129)		(129)		584,992		33,343	33,343	4,611	12/01/2045	1.D FE
543573-DW-6	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/14/2021	UMB BANK		539,170	500,000	500,000	500,000						500,000		39,170	39,170	1,499	12/01/2030	1.C FE
543573-DX-4	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/22/2021	UMB BANK		1,076,890	1,000,000	993,986	994,320		31		31		994,352		82,538	82,538	3,572	12/01/2031	1.C FE
54628C-HT-2	LOUISIANA LOC GOVT ENVIRONMENT		03/02/2021	UMB BANK		232,456	200,000	208,020	206,701		(126)		(126)		206,575		25,881	25,881	4,733	08/01/2033	1.F FE
54628C-MX-7	LOUISIANA LOC GOVT ENVIRONMENT		03/18/2021	Various		1,669,458	1,750,000	1,750,000	1,750,000						1,750,000		(80,543)	(80,543)	34,757	02/01/2048	1.E FE
54811B-TW-1	LOWER CO RIVER AUTH TX TRAN SVC CO		01/19/2021	UMB BANK		257,898	200,000	247,924	242,431		(257)		(257)		242,174		15,724	15,724	1,833	05/15/2039	1.F FE
54811B-UA-7	LOWER CO RIVER AUTH TX TRAN SVC CO		01/12/2021	UMB BANK		348,366	300,000	329,676	325,905		(115)		(115)		325,790		22,576	22,576	1,967	05/15/2049	1.F FE
549233-CZ-5	LUBBOCK TX WTR & SWR		03/08/2021	UMB BANK		867,459	730,000	837,675	831,301		(2,193)		(2,193)		829,107		38,352	38,352	21,981	02/15/2037	1.D FE
549233-DA-9	LUBBOCK TX WTR & SWR		03/25/2021	UMB BANK		385,541	325,000	372,385	369,582		(1,232)		(1,232)		368,350		17,191	17,191	10,472	02/15/2038	1.D FE
549233-DC-5	LUBBOCK TX WTR & SWR		02/23/2021	RAYMOND JAMES & ASSOCIATES, INC.		665,112	555,000	632,145	627,597		(1,223)		(1,223)		626,374		38,738	38,738	15,787	02/15/2040	1.D FE
556589-HZ-5	MADISON ALA WTRWKS & SWR BRD		01/12/2021	UMB BANK		124,572	100,000	116,143	115,111		(56)		(56)		115,055		9,517	9,517	478	12/01/2036	1.C FE
556589-JB-6	MADISON ALA WTRWKS & SWR BRD		01/04/2021	UMB BANK		329,671	265,000	305,296	302,732		(53)		(53)		302,679		26,992	26,992	1,031	12/01/2038	1.C FE
557352-FJ-5	MADISON CNTY NEB HOSP AUTH NO		03/09/2021	UMB BANK		1,159,479	1,005,000	1,098,153	1,066,376		(2,471)		(2,471)		1,063,906		95,573	95,573	34,896	07/01/2029	2.B FE
557352-FL-0	MADISON CNTY NEB HOSP AUTH NO		03/09/2021	UMB BANK		228,846	200,000	217,092	211,276		(453)		(453)		210,824		18,022	18,022	6,944	07/01/2031	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
557352-FM-8	MADISON CNTY NEB HOSP AUTH NO		03/09/2021	UMB BANK		1,139,065	1,000,000	1,082,190	1,054,258		(2,162)		(2,162)		1,052,096		86,969	86,969	34,653	07/01/2032	2.B FE
557352-FN-6	MADISON CNTY NEB HOSP AUTH NO		03/09/2021	UMB BANK		1,025,766	900,000	971,037	946,924		(1,881)		(1,881)		945,043		80,723	80,723	31,250	07/01/2033	2.B FE
56042R-YB-2	MAINE HEALTH & HIGHER EDL FACS		01/13/2021	UMB BANK		304,336	230,000	295,396	292,851		(237)		(237)		292,615		11,721	11,721	5,303	07/01/2035	1.E FE
56678P-AK-3	MARICOPA CNTY ARIZ INDL DEV AU		01/26/2021	UMB BANK		428,889	335,000	377,632	369,942		(186)		(186)		369,756		59,133	59,133	6,367	09/01/2032	1.F FE
57161T-AD-3	MARQUETTE UNIV		02/05/2021	RAYMOND JAMES & ASSOCIATES, INC.		956,889	901,000	901,000	901,000						901,000		55,889	55,889	7,746	10/01/2026	1.F FE
57161T-AN-1	MARQUETTE UNIV		02/03/2021	HILLTOP SECURITIES INC		1,468,719	1,350,000	1,350,000	1,350,000						1,350,000		118,719	118,719	17,861	10/01/2050	1.F FE
97712D-6T-8	MARSHFIELD CLINIC		02/02/2021	UMB BANK		232,433	190,000	214,763	213,609		(211)		(211)		213,398		19,035	19,035	3,568	02/15/2036	1.G FE
590545-C9-8	MESA ARIZ UTIL SYS REV		03/04/2021	PIPER JAFFRAY INC.		1,262,700	1,000,000	1,182,260	1,140,621		(3,149)		(3,149)		1,137,472		125,228	125,228	34,306	07/01/2032	1.D FE
590545-D2-2	MESA ARIZ UTIL SYS REV		03/01/2021	D.A. DAVIDSON & CO.		2,001,984	1,600,000	1,883,968	1,819,220		(4,534)		(4,534)		1,814,685		187,299	187,299	53,778	07/01/2033	1.D FE
590774-8E-8	MESQUITE TEX WTRWKS & SWR REV		03/03/2021	UMB BANK		173,536	140,000	163,488	157,930		(398)		(398)		157,531		16,004	16,004	3,578	03/01/2033	1.C FE
590774-8F-5	MESQUITE TEX WTRWKS & SWR REV		01/11/2021	UMB BANK		288,416	225,000	261,304	252,736		(115)		(115)		252,621		35,796	35,796	4,125	03/01/2034	1.C FE
593791-JV-9	MIAMI UNIV OHIO		03/09/2021	Various		5,874,675	5,000,000	5,783,300	5,751,552		(13,454)		(13,454)		5,738,098		136,577	136,577	105,333	09/01/2045	1.D FE
59447T-UW-1	MICHIGAN FIN AUTH REV		03/31/2021	UMB BANK		3,702,620	2,890,000	3,527,650	3,442,248		(6,744)		(6,744)		3,435,504		267,116	267,116	71,565	02/15/2036	1.E FE
59447T-UX-9	MICHIGAN FIN AUTH REV		01/21/2021	UMB BANK		384,500	300,000	364,992	356,303		(367)		(367)		355,936		28,564	28,564	6,611	02/15/2037	1.E FE
594712-UG-4	MICHIGAN ST UNIV REVS		02/15/2021	MATURED		375,000	375,000	398,198	376,449		(1,449)		(1,449)		375,000				9,375	02/15/2021	1.C FE
924166-KP-5	MIDDLEBURY COLLEGE VT		03/09/2021	Various		1,493,559	1,150,000	1,474,001	1,433,312		(5,552)		(5,552)		1,427,760		65,799	65,799	20,422	11/01/2032	1.D FE
924166-KQ-3	MIDDLEBURY COLLEGE VT		03/04/2021	UMB BANK		644,665	500,000	638,735	621,344		(2,344)		(2,344)		619,000		25,665	25,665	8,819	11/01/2033	1.D FE
924166-KR-1	MIDDLEBURY COLLEGE VT		03/04/2021	UMB BANK		385,671	300,000	381,648	371,436		(1,377)		(1,377)		370,060		15,611	15,611	5,292	11/01/2034	1.D FE
924166-KS-9	MIDDLEBURY COLLEGE VT		03/02/2021	UMB BANK		517,803	395,000	500,418	487,263		(1,366)		(1,366)		485,896		31,906	31,906	6,123	11/01/2035	1.D FE
60031T-AQ-6	MILLCREEK UT SALES TAX		03/03/2021	UMB BANK		1,211,347	1,030,000	1,163,952	1,146,584		(2,208)		(2,208)		1,144,376		66,970	66,970	10,708	12/01/2038	1.B FE
60374V-DY-6	MINNEAPOLIS MINN HEALTH CARE S		03/08/2021	UMB BANK		1,017,295	820,000	926,813	906,344		(1,767)		(1,767)		904,577		112,718	112,718	12,788	11/15/2033	1.G FE
60374V-DZ-3	MINNEAPOLIS MINN HEALTH CARE S		03/01/2021	UMB BANK		245,458	200,000	224,602	219,903		(380)		(380)		219,523		25,935	25,935	3,000	11/15/2034	1.G FE
60416H-2X-1	MINNESOTA ST HIGHER ED FACS AU		03/01/2021	MATURED		195,000	195,000	221,376	196,191		(1,191)		(1,191)		195,000				4,875	03/01/2021	1.C FE
60416J-BA-7	MINNESOTA ST HIGHER ED FACS AU		03/04/2021	RBC DOMINION SECURITIES		727,164	600,000	689,400	671,412		(1,510)		(1,510)		669,902		57,262	57,262	13,083	10/01/2031	2.A FE
60416J-BC-3	MINNESOTA ST HIGHER ED FACS AU		03/04/2021	RBC DOMINION SECURITIES		1,083,735	900,000	1,027,458	1,001,895		(2,147)		(2,147)		999,748		83,987	83,987	19,625	10/01/2033	2.A FE
60416J-BD-1	MINNESOTA ST HIGHER ED FACS AU		03/04/2021	Various		380,121	315,000	358,171	349,530		(568)		(568)		348,962		31,159	31,159	6,230	10/01/2034	2.A FE
60416S-LD-0	MINNESOTA ST HSG FIN AGY		03/01/2021	ASSIGNMENT OF SECURITIES		70,000	70,000	73,036			(121)		(121)		72,915		(2,915)	(2,915)	420	07/01/2031	1.B FE
60534W-Q8-4	MISSISSIPPI DEV BK SPL OBLIG		03/01/2021	VINING-SPARKS IBG LP		5,128,328	4,160,000	4,896,736	4,791,014		(11,293)		(11,293)		4,779,721		348,606	348,606	103,676	03/01/2048	1.C FE
60534X-BH-8	MISSISSIPPI DEV BK SPL OBLIG		02/26/2021	UMB BANK		396,781	335,000	397,997	395,961		(997)		(997)		394,964		1,817	1,817	7,147	07/01/2040	1.C FE
60534X-BQ-8	MISSISSIPPI DEV BK SPL OBLIG		02/26/2021	UMB BANK		297,998	250,000	299,000	297,403		(778)		(778)		296,625		1,373	1,373	5,333	07/01/2038	1.C FE
605638-BD-6	MISSISSIPPI ST GAMING TAX REV		01/22/2021	Various		245,649	200,000	234,074	226,209		(210)		(210)		225,998		19,651	19,651	2,611	10/15/2026	1.G FE
605638-BN-4	MISSISSIPPI ST GAMING TAX REV		01/25/2021	Various		1,815,258	1,470,000	1,672,096	1,637,142		(1,259)		(1,259)		1,635,883		179,375	179,375	20,429	10/15/2035	1.G FE
605871-AU-6	MISSOULA MONT WTR SYS REV		03/01/2021	UMB BANK		685,680	550,000	648,962	632,132		(1,709)		(1,709)		630,422		55,257	55,257	18,486	07/01/2035	1.E FE
605871-AV-4	MISSOULA MONT WTR SYS REV		03/01/2021	VINING-SPARKS IBG LP		622,335	500,000	587,290	572,480		(1,505)		(1,505)		570,975		51,360	51,360	16,806	07/01/2036	1.E FE
605871-AY-8	MISSOULA MONT WTR SYS REV		01/05/2021	D.A. DAVIDSON & CO.		386,436	300,000	348,663	340,452		(81)		(81)		340,371		46,065	46,065	7,750	07/01/2039	1.E FE
605871-BA-9	MISSOULA MONT WTR SYS REV		03/01/2021	UMB BANK		115,209	100,000	108,578	107,226		(150)		(150)		107,076		8,133	8,133	2,689	07/01/2044	1.E FE
606092-FU-3	MISSOURI JT MUN ELEC UTIL COMM		01/01/2021	MATURED		870,000	870,000	1,028,923	870,000						870,000				21,750	01/01/2021	1.F FE
60637A-PS-5	MISSOURI ST HEALTH & EDL FACS		03/11/2021	FIFTH THIRD SECURITIES, INC.		593,252	510,000	555,349	548,790		(872)		(872)		547,918		45,334	45,334	11,900	02/15/2037	1.E FE
60637A-PX-4	MISSOURI ST HEALTH & EDL FACS		03/29/2021	UMB BANK		1,075,404	950,000	1,008,064	999,779		(1,304)		(1,304)		998,475		76,929	76,929	23,567	02/15/2054	1.E FE
611089-AN-3	MONROE LA WTR REV		03/01/2021	UMB BANK		183,044	145,000	163,260	159,890		(286)		(286)		159,604		23,440	23,440	2,457	11/01/2031	1.C FE
611089-AQ-6	MONROE LA WTR REV		02/26/2021	UMB BANK		569,764	450,000	503,460	493,625		(750)		(750)		492,876		76,888	76,888	7,229	11/01/2033	1.C FE
611089-AS-2	MONROE LA WTR REV		03/08/2021	UMB BANK		374,499	300,000	332,457	326,515		(562)		(562)		325,953		48,546	48,546	5,375	11/01/2035	1.C FE
611199-CF-5	MONROE N C LTD OBLIG		03/03/2021	UNION BANK OF SWITZERLAND		281,538	225,000	259,466	252,253		(596)		(596)		251,657		29,881	29,881	4,813	04/01/2031	1.C FE
61204M-CN-5	MONTANA FAC FIN AUTH HEALTH FA		03/25/2021	UNION BANK OF SWITZERLAND		538,160	435,000	506,096	487,043		(1,812)		(1,812)		485,231		52,929	52,929	7,129	06/01/2027	1.F FE
61204M-CR-6	MONTANA FAC FIN AUTH HEALTH FA		03/25/2021	UNION BANK OF SWITZERLAND		317,174	255,000	296,259	286,516		(929)		(929)		285,587		31,587	31,587	4,179	06/01/2030	1.F FE
61204M-CT-2	MONTANA FAC FIN AUTH HEALTH FA		03/25/2021	Various		507,396	410,000	471,352	456,937		(1,133)		(1,133)		455,804		51,591	51,591	5,831	06/01/2033	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61204M-CV-7	MONTANA FAC FIN AUTH HEALTH FA		03/25/2021	Various		399,693	325,000	370,926	360,173		(903)		(903)		359,270		40,422	40,422	4,840	06/01/2035	1.F FE
61212L-QG-7	MONTANA ST BRD REGENTS HIGHER		01/27/2021	Various		579,030	465,000	562,943	532,758		(802)		(802)		531,957		47,073	47,073	4,696	11/15/2026	1.E FE
613105-KM-6	MONTGOMERY ALA WTRWKS & SAN SW		03/09/2021	PIPER JAFFRAY INC.		258,155	215,000	250,935	247,024		(655)		(655)		246,369		11,785	11,785	4,539	09/01/2036	1.B FE
613105-KN-4	MONTGOMERY ALA WTRWKS & SAN SW		03/09/2021	PIPER JAFFRAY INC.		718,314	600,000	697,392	686,817		(1,772)		(1,772)		685,045		33,269	33,269	12,667	09/01/2037	1.B FE
613105-KP-9	MONTGOMERY ALA WTRWKS & SAN SW		03/09/2021	Various		1,000,528	835,000	967,331	952,987		(2,165)		(2,165)		950,822		49,706	49,706	16,983	09/01/2038	1.B FE
613105-KQ-7	MONTGOMERY ALA WTRWKS & SAN SW		03/02/2021	UMB BANK		538,381	450,000	520,452	512,822		(1,033)		(1,033)		511,790		26,591	26,591	8,830	09/01/2039	1.B FE
613603-A6-6	MONTGOMERY CNTY PA HIGHER ED &		03/01/2021	UMB BANK		115,731	100,000	108,711	107,578		(132)		(132)		107,447		8,284	8,284	2,022	09/01/2035	1.F FE
63968A-V8-5	NEBRASKA PUB PWR DIST REV		01/01/2021	MATURED		50,000	50,000	53,297	50,000						50,000				1,250	01/01/2021	6. *
63968A-W8-4	NEBRASKA PUB PWR DIST REV		01/01/2021	MATURED		50,000	50,000	53,297	50,000						50,000				1,250	01/01/2021	1.E FE
64763H-GQ-2	NEW ORLEANS LA AVIATION BRD RE		01/01/2021	MATURED		405,000	405,000	451,170	405,000						405,000				10,125	01/01/2021	1.F FE
648797-NC-8	NEW SMYRNA BEACH FLA UTILS COM		03/05/2021	STIFEL CAPITAL MARKETS		907,372	760,000	880,984	874,594		(2,112)		(2,112)		872,481		34,890	34,890	13,342	10/01/2041	1.C FE
64986D-KL-8	NEW YORK ST ENVIRONMENTAL FACS		03/25/2021	UMB BANK		129,715	100,000	127,173	125,171		(677)		(677)		124,494		5,221	5,221	1,444	06/15/2038	1.A FE
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		01/01/2021	MATURED		1,125,000	1,125,000	1,120,781	1,125,000						1,125,000				36,000	01/01/2021	1.A
65830R-AY-5	NORTH CAROLINA TPK AUTH TRIANG		01/01/2021	MATURED		350,000	350,000	388,570	350,000						350,000				8,750	01/01/2021	2.B FE
65830R-BP-3	NORTH CAROLINA TPK AUTH TRIANG		01/01/2021	MATURED		425,000	425,000	447,436	425,000						425,000				10,625	01/01/2021	2.B FE
65830R-CA-5	NORTH CAROLINA TPK AUTH TRIANG		03/02/2021	UMB BANK		3,519,714	2,805,000	3,192,062	3,123,235		(6,123)		(6,123)		3,117,112		402,602	402,602	94,669	01/01/2032	2.B FE
65944R-KU-5	NORTH FT BEND WTR AUTH TEX WTRSYS		03/03/2021	Various		2,833,126	2,370,000	2,729,813	2,690,247		(5,102)		(5,102)		2,685,145		147,981	147,981	19,167	12/15/2040	1.E FE
661046-BY-7	NORTH MIAMI BEACH FLA WTR REV		01/05/2021	PIPER JAFFRAY INC.		1,282,548	1,200,000	1,200,000	1,200,000						1,200,000		82,548	82,548	12,017	08/01/2027	1.E FE
661046-CA-8	NORTH MIAMI BEACH FLA WTR REV		03/03/2021	UMB BANK		527,565	500,000	500,000	500,000						500,000		27,565	27,565	7,448	08/01/2029	1.E FE
663903-HU-9	NORTHEAST OHIO REGL SWR DIST W		03/09/2021	Various		2,591,065	2,150,000	2,526,917	2,482,808		(6,634)		(6,634)		2,476,174		114,891	114,891	27,640	11/15/2037	1.B FE
663903-JH-6	NORTHEAST OHIO REGL SWR DIST W		01/11/2021	PIPER JAFFRAY INC.		548,800	500,000	500,000	500,000						500,000		48,800	48,800	1,892	11/15/2029	1.B FE
663903-JJ-2	NORTHEAST OHIO REGL SWR DIST W		01/14/2021	UMB BANK		1,096,850	1,000,000	1,000,000	1,000,000						1,000,000		96,850	96,850	4,300	11/15/2030	1.B FE
665398-LT-8	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		1,472,518	1,190,000	1,381,792	1,337,934		(3,321)		(3,321)		1,334,613		137,905	137,905	16,032	12/01/2030	1.F FE
665398-LV-3	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		981,328	800,000	921,512	893,833		(2,099)		(2,099)		891,734		89,594	89,594	10,778	12/01/2032	1.F FE
665398-LW-1	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		892,673	730,000	838,865	814,096		(1,879)		(1,879)		812,217		80,456	80,456	9,835	12/01/2033	1.F FE
665398-LX-9	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		1,383,610	1,135,000	1,299,042	1,261,791		(2,828)		(2,828)		1,258,963		124,647	124,647	15,291	12/01/2034	1.F FE
665398-LY-7	NORTHERN MICH UNIV REVS		03/04/2021	RBC DOMINION SECURITIES		1,579,838	1,300,000	1,559,523	1,516,257		(4,993)		(4,993)		1,511,263		68,575	68,575	17,514	12/01/2035	1.F FE
66645H-AW-4	NORTHGLENN CO WSTEWTR		03/04/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,189,380	1,000,000	1,220,130			(1,674)		(1,674)		1,218,456		(29,076)	(29,076)	3,222	12/01/2045	1.C FE
34061U-EP-9	NOVA SOUTHEASTERN UNIVERSITY		01/26/2021	UMB BANK		1,933,884	1,800,000	1,800,000	1,800,000						1,800,000		133,884	133,884	23,453	04/01/2040	1.G FE
199520-CE-5	OHIO (STATE OF)		03/01/2021	UMB BANK		1,741,120	1,475,000	1,690,911	1,668,461		(3,373)		(3,373)		1,665,088		76,031	76,031	15,078	12/01/2037	1.C FE
67759H-MM-3	OHIO (STATE OF)		03/25/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,280,910	1,000,000	1,252,330	1,236,933		(5,660)		(5,660)		1,231,273		49,637	49,637	24,722	04/01/2040	1.C FE
67756D-QV-1	OHIO ST HIGHER EDL FAC COMMN		03/02/2021	UMB BANK		2,465,780	2,000,000	2,258,060	2,204,007		(4,256)		(4,256)		2,199,750		266,030	266,030	25,833	12/01/2035	1.F FE
67884N-EW-5	OKLAHOMA DEPT TRANSN REV		03/02/2021	UMB BANK		253,112	200,000	235,844	227,794		(565)		(565)		227,229		25,883	25,883	5,083	09/01/2033	1.C FE
68189P-FJ-8	OMAHA NEB SPL TAX REV		01/15/2021	MATURED		125,000	125,000	138,144	125,167		(167)		(167)		125,000				3,125	01/15/2021	1.C FE
68189P-FU-3	OMAHA NEB SPL TAX REV		01/15/2021	MATURED		225,000	225,000	248,659	225,300		(300)		(300)		225,000				5,625	01/15/2021	1.C FE
68304F-AN-6	ONTARIO CALIF PENSION OBLIG		02/08/2021	UMB BANK		1,121,060	1,000,000	1,000,000	1,000,000						1,000,000		121,060	121,060	7,243	06/01/2038	1.D FE
686507-JL-9	ORLANDO FLA UTILS COMMN UTIL S		03/01/2021	UMB BANK		1,280,950	1,000,000	1,207,310	1,173,086		(3,235)		(3,235)		1,169,851		111,099	111,099	21,111	10/01/2032	1.C FE
45204F-DT-9	OSF HEALTHCARE SYSTEM		01/21/2021	UMB BANK		1,040,610	1,000,000	1,000,000	1,000,000						1,000,000		40,610	40,610	4,103	05/15/2026	1.F FE
690477-EB-6	OVIEDO FLA		03/26/2021	UMB BANK		304,353	250,000	299,185	298,728		(1,130)		(1,130)		297,598		6,755	6,755	3,472	10/01/2038	1.D FE
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CT		02/16/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,333,900	2,500,000	3,119,275	3,084,809		(7,139)		(7,139)		3,077,670		256,230	256,230	95,833	08/01/2033	1.D FE
70105R-CF-2	PARKER COLO WTR & SANTN DIST		02/10/2021	PIPER JAFFRAY INC.		434,802	350,000	410,074	404,879		(647)		(647)		404,232		30,570	30,570	3,928	11/01/2036	1.B FE
70105R-CG-0	PARKER COLO WTR & SANTN DIST		02/10/2021	PIPER JAFFRAY INC.		371,484	300,000	350,337	345,992		(541)		(541)		345,450		26,034	26,034	3,367	11/01/2037	1.B FE
70105R-CL-9	PARKER COLO WTR & SANTN DIST		01/08/2021	UMB BANK		306,673	250,000	288,843	285,509		(111)		(111)		285,398		21,275	21,275	1,972	11/01/2041	1.B FE
70105R-CM-7	PARKER COLO WTR & SANTN DIST		02/11/2021	UMB BANK		262,848	215,000	247,792	244,982		(243)		(243)		244,739		18,109	18,109	2,112	11/01/2042	1.B FE
70105R-CP-0	PARKER COLO WTR & SANTN DIST		02/26/2021	UMB BANK		232,802	200,000	229,372	226,862		(466)		(466)		226,396		6,406	6,406	2,689	11/01/2044	1.B FE
20281P-MN-9	PENNSYLVANIA (COMMONWEALTH OF)		03/29/2021	UMB BANK		1,189,434	1,150,000	1,156,318	1,155,749		(142)		(142)		1,155,607		33,827	33,827	9,857	06/01/2029	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
714033-BN-6	PERKASIE PA REGL AUTH WTR & SW REV		02/26/2021	UMB BANK		117,577	100,000	115,115	113,146		(293)		(293)		112,853		4,724	4,724	2,344	02/01/2030	1.C FE
714033-BP-1	PERKASIE PA REGL AUTH WTR & SW REV		03/08/2021	UMB BANK		544,636	460,000	524,653	516,270		(1,193)		(1,193)		515,077		29,559	29,559	10,643	02/01/2031	1.C FE
714033-BQ-9	PERKASIE PA REGL AUTH WTR & SW REV		03/01/2021	UMB BANK		308,638	265,000	301,387	296,676		(714)		(714)		295,962		12,676	12,676	6,242	02/01/2032	1.C FE
71884A-E5-4	PHOENIX ARIZ CIVIC IMPT CORP		03/23/2021	HILLTOP SECURITIES INC		1,591,014	1,345,000	1,619,030	1,610,267		(6,020)		(6,020)		1,604,246		(13,232)	(13,232)	31,383	07/01/2045	1.B FE
71883P-LA-3	PHOENIX ARIZ CIVIC IMPT CORP W		03/02/2021	FIRST TENNESSEE BANK		3,031,992	2,400,000	2,838,288	2,739,241		(7,146)		(7,146)		2,732,095		299,897	299,897	81,000	07/01/2031	1.C FE
71883P-LB-1	PHOENIX ARIZ CIVIC IMPT CORP W		03/02/2021	FIRST TENNESSEE BANK		1,259,090	1,000,000	1,178,810	1,138,465		(2,912)		(2,912)		1,135,552		123,538	123,538	33,750	07/01/2032	1.C FE
71883P-LC-9	PHOENIX ARIZ CIVIC IMPT CORP W		03/02/2021	FIRST TENNESSEE BANK		1,254,320	1,000,000	1,175,000	1,135,576		(2,848)		(2,848)		1,132,729		121,591	121,591	33,750	07/01/2033	1.C FE
71883P-LD-7	PHOENIX ARIZ CIVIC IMPT CORP W		03/02/2021	FIRST TENNESSEE BANK		1,469,173	1,175,000	1,375,067	1,330,085		(3,251)		(3,251)		1,326,833		142,340	142,340	39,656	07/01/2034	1.C FE
71883R-PZ-0	PHOENIX ARIZ CIVIC IMPT CORP W		03/03/2021	UMB BANK		392,472	300,000	386,712	381,079		(1,393)		(1,393)		379,686		12,786	12,786	10,167	07/01/2038	1.C FE
71883R-QB-2	PHOENIX ARIZ CIVIC IMPT CORP W		01/26/2021	UMB BANK		405,375	300,000	384,141	378,697		(568)		(568)		378,129		27,246	27,246	8,625	07/01/2040	1.C FE
71883R-QC-0	PHOENIX ARIZ CIVIC IMPT CORP W		01/19/2021	UMB BANK		132,867	100,000	126,248	124,564		(130)		(130)		124,433		8,434	8,434	2,778	07/01/2044	1.C FE
71883R-QJ-5	PHOENIX ARIZ CIVIC IMPT CORP W		03/22/2021	UMB BANK		594,225	450,000	586,886	577,933		(2,869)		(2,869)		575,064		19,161	19,161	16,438	07/01/2035	1.C FE
71883R-QL-0	PHOENIX ARIZ CIVIC IMPT CORP W		03/22/2021	UMB BANK		131,269	100,000	129,335	127,426		(612)		(612)		126,814		4,455	4,455	3,653	07/01/2037	1.C FE
04052E-AY-4	PHOENIX CHILDREN HOSP		03/09/2021	UMB BANK		500,692	430,000	498,873	496,588		(1,297)		(1,297)		495,292		5,400	5,400	9,603	02/01/2050	1.E FE
71883M-NY-6	PHOENIX SKY HARBOR INTL ARPT		03/30/2021	Various		807,768	700,000	770,602	763,691		(1,360)		(1,360)		762,332		45,436	45,436	19,689	07/01/2044	1.F FE
36005F-GE-9	PIEDMONT HEALTHCARE		03/04/2021	UMB BANK		495,765	435,000	474,629	470,467		(690)		(690)		469,777		25,988	25,988	11,938	07/01/2049	1.E FE
773008-BH-9	PIEDMONT HEALTHCARE		03/11/2021	UMB BANK		594,795	500,000	562,570	555,889		(1,220)		(1,220)		554,669		40,126	40,126	14,111	07/01/2036	1.E FE
721876-TQ-3	PIMA CNTY ARIZ SWR REV		03/01/2021	UMB BANK		159,336	125,000	148,920	143,211		(378)		(378)		142,833		16,503	16,503	4,201	07/01/2030	1.C FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2021	MATURED		695,000	695,000	695,000	695,000						695,000				19,113	01/15/2021	1.G
73358X-CN-0	PORT AUTHORITY OF NEW YORK AND NEW		01/25/2021	BANK OF AMERICA/MERRILL LYNCH		7,611,450	7,500,000	7,500,000							7,500,000		111,450	111,450		07/15/2060	1.D Z
735389-H4-3	PORT SEATTLE WASH REV		02/01/2021	UMB BANK		127,570	100,000	122,661	119,682		(192)		(192)		119,490		8,080	8,080	1,694	04/01/2034	1.E FE
735389-J2-5	PORT SEATTLE WASH REV		02/24/2021	UMB BANK		114,113	100,000	108,759	107,636		(125)		(125)		107,511		6,602	6,602	1,611	04/01/2044	1.E FE
735351-DR-6	PORT ST LUCIE FLA UTIL SYS REV		03/10/2021	RAYMOND JAMES & ASSOCIATES, INC.		460,479	385,000	450,088	444,694		(1,217)		(1,217)		443,477		17,002	17,002	5,604	05/01/2038	1.D FE
735351-DS-4	PORT ST LUCIE FLA UTIL SYS REV		03/10/2021	Various		920,524	775,000	903,053	892,461		(2,339)		(2,339)		890,122		30,402	30,402	11,147	05/01/2039	1.D FE
744829-DW-9	PUEBLO CNTY COLO COP		03/11/2021	UMB BANK		448,947	450,000	450,000							450,000		(1,053)	(1,053)	652	09/15/2028	1.D Z
74823Y-EK-7	QUEEN CREEK ARIZ EXCISE TAX		03/05/2021	HILLTOP SECURITIES INC		1,472,500	1,250,000	1,457,425	1,448,115		(3,525)		(3,525)		1,444,589		27,911	27,911	34,583	08/01/2045	1.C FE
64971P-LA-1	QUEENS BASEBALL STADUIM		02/11/2021	GOLDMAN, SACHS & CO.		632,905	500,000	627,610							627,610		5,295	5,295		01/01/2032	1.D Z
762196-SB-0	RHODE IS HEALTH & EDL BLDG COR		03/09/2021	UMB BANK		562,814	445,000	533,586	520,133		(1,560)		(1,560)		518,574		44,240	44,240	7,169	05/15/2035	1.D FE
762196-SC-8	RHODE IS HEALTH & EDL BLDG COR		03/03/2021	UNION BANK OF SWITZERLAND		358,849	285,000	340,347	331,960		(889)		(889)		331,071		27,778	27,778	4,354	05/15/2036	1.D FE
762196-SD-6	RHODE IS HEALTH & EDL BLDG COR		03/18/2021	UMB BANK		352,142	300,000	322,434	319,086		(395)		(395)		318,691		33,451	33,451	3,900	05/15/2037	1.D FE
762196-SE-4	RHODE IS HEALTH & EDL BLDG COR		02/26/2021	UMB BANK		233,372	200,000	213,704	211,665		(207)		(207)		211,458		21,914	21,914	2,378	05/15/2038	1.D FE
762196-SG-9	RHODE IS HEALTH & EDL BLDG COR		03/01/2021	UMB BANK		185,643	150,000	175,671	171,821		(396)		(396)		171,425		14,218	14,218	2,250	05/15/2042	1.D FE
762196-TB-9	RHODE IS HEALTH & EDL BLDG COR		03/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,537,590	1,315,000	1,446,802	1,428,942		(2,995)		(2,995)		1,425,947		111,643	111,643	19,725	05/15/2038	1.D FE
76222F-CY-2	RHODE IS INFRASTRUCTURE BK SAF		03/02/2021	UMB BANK		239,362	200,000	225,838	222,443		(401)		(401)		222,042		17,320	17,320	3,400	10/01/2039	1.A FE
772249-QX-9	ROCK HILL S C UTIL SYS REV		03/02/2021	Various		649,498	510,000	627,846	610,090		(1,644)		(1,644)		608,446		41,052	41,052	16,407	01/01/2033	1.F FE
775080-GA-6	ROGERS ARK SALES & USE TAX REV		01/27/2021	FIFTH THIRD SECURITIES, INC.		1,233,510	1,000,000	1,115,970	1,088,394		(1,072)		(1,072)		1,087,322		146,188	146,188	12,222	11/01/2033	1.D FE
783186-UM-9	RUTGERS UNIVERSITY NEW JERSEY		02/08/2021	UMB BANK		1,018,210	1,000,000	1,000,000	1,000,000						1,000,000		18,210	18,210	4,848	05/01/2029	1.E FE
786089-JG-8	SACRAMENTO CA WTR REV		01/13/2021	UMB BANK		107,605	100,000	100,000	100,000						100,000		7,605	7,605	783	09/01/2027	1.D FE
786089-JJ-2	SACRAMENTO CA WTR REV		01/05/2021	Various		2,164,940	2,000,000	2,000,000	2,000,000						2,000,000		164,940	164,940	15,318	09/01/2029	1.D FE
786089-JK-9	SACRAMENTO CA WTR REV		01/14/2021	UMB BANK		1,615,695	1,500,000	1,500,000	1,500,000						1,500,000		115,695	115,695	13,208	09/01/2030	1.D FE
786089-JL-7	SACRAMENTO CA WTR REV		01/15/2021	UMB BANK		1,083,980	1,000,000	1,000,000	1,000,000						1,000,000		83,980	83,980	9,448	09/01/2031	1.D FE
786073-AN-6	SACRAMENTO CALIF TRANSIENT OCC		01/05/2021	UMB BANK		123,066	100,000	115,377	112,289		(25)		(25)		112,265		10,801	10,801	500	06/01/2032	1.E FE
786073-AP-1	SACRAMENTO CALIF TRANSIENT OCC		01/20/2021	UMB BANK		794,696	650,000	744,159	725,325		(383)		(383)		724,942		69,754	69,754	4,085	06/01/2033	1.E FE
786073-BJ-4	SACRAMENTO CALIF TRANSIENT OCC		02/26/2021	UMB BANK		121,775	100,000	114,486	111,588		(236)		(236)		111,353		10,422	10,422	1,264	06/01/2032	1.F FE
795681-HA-6	SALT LAKE CNTY UTAH MUN BLDG A		03/01/2021	UMB BANK		123,315	100,000	119,643	116,111		(362)		(362)		115,749		7,566	7,566	3,167	01/15/2034	1.B FE
795681-HC-2	SALT LAKE CNTY UTAH MUN BLDG A		02/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		827,307	675,000	801,745	779,039		(2,295)		(2,295)		776,744		50,563	50,563	21,281	01/15/2036	1.B FE
795681-HD-0	SALT LAKE CNTY UTAH MUN BLDG A		03/02/2021	Various		1,387,149	1,130,000	1,337,321	1,300,248		(3,850)		(3,850)		1,296,398		90,751	90,751	35,885	01/15/2037	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
795681-HE-8	SALT LAKE CNTY UTAH MUN BLDG A		03/01/2021	RAYMOND JAMES & ASSOCIATES, INC.		829,906	680,000	802,427	780,567		(2,248)		(2,248)		778,319		51,587	51,587	21,533	01/15/2038	1.B FE
79625G-AD-5	SAN ANTONIO TEX ELEC & GAS REV		02/01/2021	MATURED		1,650,000	1,650,000	1,751,327	1,653,890		(3,890)		(3,890)		1,650,000				41,250	02/01/2021	1.B FE
79766D-RV-3	SAN FRANCISCO CALIF CITY & CNT		01/19/2021	UMB BANK		159,673	125,000	156,735	152,790		(170)		(170)		152,620			7,052	1,389	05/01/2037	1.E FE
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNT		03/18/2021	STIFEL CAPITAL MARKETS		4,468,850	5,000,000	5,000,000	5,000,000						5,000,000		(531,150)	(531,150)	87,097	05/01/2051	1.E FE
798736-AN-4	SAN LUIS UNIT/WESTLANDS WTR DI		02/01/2021	UMB BANK		1,089,800	1,000,000	1,000,000	1,000,000						1,000,000		89,800	89,800	13,351	09/01/2037	1.E FE
19648F-MT-8	SCL HEALTH SYSTEM		01/12/2021	UMB BANK		1,688,627	1,405,000	1,580,316	1,561,905		(563)		(563)		1,561,342		127,285	127,285	30,129	01/01/2038	1.E FE
825485-WP-6	SHREVEPORT LA WTR & SWR REV		02/18/2021	UMB BANK		223,460	185,000	192,243	190,700		(89)		(89)		190,611		32,848	32,848	1,665	12/01/2033	2.A FE
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC D		03/02/2021	UMB BANK		1,470,709	1,200,000	1,316,916	1,294,550		(1,946)		(1,946)		1,292,604		178,105	178,105	20,378	05/01/2031	1.G FE
83703F-LE-0	SOUTH CAROLINA JOBS-ECONOMIC D		03/01/2021	UMB BANK		573,320	470,000	511,905	503,919		(692)		(692)		503,227		70,093	70,093	7,964	05/01/2032	1.G FE
83703F-LF-7	SOUTH CAROLINA JOBS-ECONOMIC D		03/03/2021	UMB BANK		2,189,556	1,795,000	1,947,665	1,918,628		(2,550)		(2,550)		1,916,078		273,478	273,478	30,603	05/01/2033	1.G FE
837123-HF-8	SOUTH CAROLINA ST PORTS AUTH P		03/24/2021	UMB BANK		2,094,451	1,700,000	1,958,434	1,900,177		(5,622)		(5,622)		1,894,555		199,896	199,896	62,569	07/01/2034	1.E FE
837123-KC-1	SOUTH CAROLINA ST PORTS AUTH P		01/20/2021	UMB BANK		235,262	200,000	221,602	219,147		(118)		(118)		219,030		16,232	16,232	4,467	07/01/2036	1.E FE
839423-CR-9	SOUTH PLACER WASTEWATER AUTH CALIF		03/12/2021	UMB BANK		349,573	250,000	335,258	331,155		(1,275)		(1,275)		329,880		19,693	19,693	4,688	11/01/2032	1.F FE
60636A-TF-0	SOUTHEAST MO ST UNIV		02/11/2021	UMB BANK		2,878,857	2,440,000	2,725,358	2,689,653		(3,052)		(3,052)		2,686,601		192,257	192,257	36,156	10/01/2033	1.F FE
60636A-TH-6	SOUTHEAST MO ST UNIV		02/11/2021	UMB BANK		2,605,673	2,225,000	2,464,277	2,434,473		(2,540)		(2,540)		2,431,933		173,740	173,740	32,931	10/01/2035	1.F FE
841438-JZ-8	SOUTHEAST MO ST UNIV SYS FACS		02/10/2021	UMB BANK		291,728	250,000	310,348	279,757		(763)		(763)		278,994		12,734	12,734	4,549	04/01/2025	1.F FE
843375-C4-6	SOUTHERN MINN MUN PWR AGY PWR		01/01/2021	MATURED		180,000	180,000	211,477	180,000						180,000				4,500	01/01/2021	1.E FE
847184-VV-7	SPARTANBURG S C WATERWORKS REVENUE		02/12/2021	UMB BANK		1,792,900	1,660,000	1,660,000	1,660,000						1,660,000		132,900	132,900	10,632	06/01/2043	1.C FE
847771-BJ-0	SPEEDWAY IND SEWAGE WORKS		03/16/2021	UMB BANK		171,821	150,000	168,365	167,961		(555)		(555)		167,406		4,414	4,414	1,663	09/01/2027	1.C FE
804833-FC-0	ST JOSEPHS-CANDLER HLTH		02/25/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,770,525	2,500,000	2,724,825	2,701,881		(3,516)		(3,516)		2,698,365		72,160	72,160	66,667	07/01/2039	1.G FE
804833-FD-8	ST JOSEPHS-CANDLER HLTH		03/09/2021	UMB BANK		4,147,859	3,695,000	3,982,286	3,953,149		(5,215)		(5,215)		3,947,934		199,926	199,926	102,639	07/01/2043	1.G FE
793711-BC-5	ST VRAIN SANTN DIST COLO		03/02/2021	UMB BANK		399,266	325,000	393,994	389,991		(1,047)		(1,047)		388,944		10,322	10,322	3,347	12/01/2031	1.C FE
793711-BD-3	ST VRAIN SANTN DIST COLO		02/11/2021	UMB BANK		269,084	210,000	252,338	249,894		(459)		(459)		249,435		19,649	19,649	1,750	12/01/2032	1.C FE
793711-BG-6	ST VRAIN SANTN DIST COLO		03/03/2021	UMB BANK		120,760	100,000	118,265	117,220		(279)		(279)		116,941		3,819	3,819	1,044	12/01/2035	1.C FE
852660-EE-5	STAMFORD CONN WTR POLLUTION CT		03/01/2021	UMB BANK		207,799	175,000	196,803	193,765		(352)		(352)		193,413		14,385	14,385	2,956	04/01/2036	1.B FE
852660-EJ-4	STAMFORD CONN WTR POLLUTION CT		02/26/2021	UMB BANK		290,520	250,000	274,343	270,994		(383)		(383)		270,611		19,909	19,909	4,194	04/01/2044	1.B FE
858620-2V-8	STEPHEN F AUSTIN ST UNIV TEX U		01/22/2021	FIRST TENNESSEE BANK		578,814	485,000	508,018	504,075		(149)		(149)		503,926		74,888	74,888	5,443	10/15/2034	1.E FE
880178-BV-9	TEMPLE UNIVERSITY		01/13/2021	UMB BANK		936,963	900,000	900,000	900,000						900,000		36,963	36,963	4,308	04/01/2026	1.E FE
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2021	MATURED		459,603	459,603	463,965	459,624		(21)		(21)		459,603				11,792	01/15/2021	1.A
882669-BP-8	TEXAS PUB FIN AUTH LEASE REV		03/09/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,365,760	2,000,000	2,220,700	2,189,150		(4,090)		(4,090)		2,185,061		180,699	180,699	48,889	02/01/2039	1.B FE
882854-J2-9	TEXAS WATER DEV BRD		03/05/2021	UMB BANK		238,854	200,000	209,868	207,555		(173)		(173)		207,382		31,472	31,472	3,200	10/15/2035	1.A FE
88675A-CB-0	TIGARD ORE WTR SYS REV		01/21/2021	UMB BANK		1,721,871	1,645,000	1,645,000	1,645,000						1,645,000		76,871	76,871	8,618	08/01/2034	1.D FE
890096-DP-2	TOMPKINS CNTY N Y DEV CORP REV		03/03/2021	UMB BANK		618,099	500,000	583,255	567,431		(1,420)		(1,420)		566,011		52,088	52,088	16,889	07/01/2032	1.F FE
890096-DQ-0	TOMPKINS CNTY N Y DEV CORP REV		02/11/2021	UMB BANK		440,834	345,000	400,580	390,040		(674)		(674)		389,366		51,468	51,468	10,781	07/01/2033	1.F FE
890096-DR-8	TOMPKINS CNTY N Y DEV CORP REV		03/08/2021	RBC DOMINION SECURITIES		492,508	400,000	462,292	450,508		(1,156)		(1,156)		449,351		43,157	43,157	13,833	07/01/2034	1.F FE
89546R-PU-2	TRI-CNTY MET TRANSN DIST ORE R		03/02/2021	STIFEL CAPITAL MARKETS		3,692,045	3,240,000	3,422,018	3,377,937		(2,947)		(2,947)		3,374,990		317,055	317,055	55,080	10/01/2033	1.G FE
89546R-RN-6	TRI-CNTY MET TRANSN DIST ORE R		02/26/2021	BARCLAYS		1,682,122	1,300,000	1,687,777	1,643,127		(6,218)		(6,218)		1,636,909		45,213	45,213	32,681	09/01/2034	1.A FE
89546R-RT-3	TRI-CNTY MET TRANSN DIST ORE R		03/04/2021	PIPER JAFFRAY INC.		5,756,816	4,855,000	5,609,418	5,524,573		(13,027)		(13,027)		5,511,546		245,270	245,270	100,876	09/01/2039	1.A FE
896564-VY-4	TRINITY RIV AUTH TEX DENTON CR		02/01/2021	MATURED		400,000	400,000	451,588	401,198		(1,198)		(1,198)		400,000				10,000	02/01/2021	1.B FE
896572-EB-6	TRINITY RIV AUTH TEX MTN CREEK		03/03/2021	D.A. DAVIDSON & CO.		607,785	500,000	595,725	590,146		(1,526)		(1,526)		588,620		19,165	19,165	11,889	08/01/2034	1.A FE
896572-EC-4	TRINITY RIV AUTH TEX MTN CREEK		03/19/2021	Various		1,818,735	1,500,000	1,776,465	1,760,408		(5,152)		(5,152)		1,755,255		63,480	63,480	37,500	08/01/2035	1.A FE
896572-ED-2	TRINITY RIV AUTH TEX MTN CREEK		03/03/2021	UMB BANK		844,592	700,000	824,761	817,536		(1,977)		(1,977)		815,559		29,033	29,033	16,644	08/01/2036	1.A FE
899124-MK-4	TULARE CALIF SWR REV		01/08/2021	PIPER JAFFRAY INC.		1,071,470	1,000,000	1,000,000	1,000,000						1,000,000		71,470	71,470	3,807	11/15/2029	1.C FE
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV		03/03/2021	FIFTH THIRD SECURITIES, INC.		589,485	500,000	549,330	542,661		(770)		(770)		541,891		47,594	47,594	10,222	09/01/2036	1.D FE
902562-DQ-7	UAB MEDICINE FIN AUTH ALA REV		03/29/2021	UMB BANK		1,266,881	1,100,000	1,192,331	1,180,735		(2,031)		(2,031)		1,178,704		88,177	88,177	25,600	09/01/2048	1.D FE
914073-AK-7	UNIVERSITY ARK UNIV REV		01/08/2021	UMB BANK		590,738	560,000	560,000	560,000						560,000		30,738	30,738	2,579	10/01/2030	1.C FE
91428L-PG-5	UNIVERSITY HAWAII REV		03/04/2021	UMB BANK		1,655,363	1,375,000	1,635,040	1,630,858		(4,448)		(4,448)		1,626,410		28,952	28,952	19,861	10/01/2035	1.D FE
914455-UE-8	UNIVERSITY MICH UNIV REVS		02/12/2021	UMB BANK		1,012,540	1,000,000	1,000,000	1,000,000						1,000,000		12,540	12,540	6,316	04/01/2030	1.A FE
914639-KU-2	UNIVERSITY NEB FACS CORP REV		03/31/2021	UMB BANK		1,045,450	1,000,000	1,074,870			(2,075)		(2,075)		1,072,795		(27,345)	(27,345)	291	10/01/2032	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
914703-HP-1	UNIVERSITY NORTH ALA REV		02/16/2021	UMB BANK		1,436,596	1,170,000	1,335,005	1,318,187		(1,972)		(1,972)		1,316,215		120,381	120,381	13,910	11/01/2032	1.E FE
914703-HQ-9	UNIVERSITY NORTH ALA REV		03/08/2021	UMB BANK		597,015	500,000	566,250	559,525		(1,158)		(1,158)		558,367		38,648	38,648	7,167	11/01/2033	1.E FE
914046-M9-5	UNIVERSITY OF ALASKA		01/11/2021	UMB BANK		1,001,294	945,000	945,000	945,000						945,000		56,294	56,294	6,852	10/01/2028	1.F FE
91428L-NR-3	UNIVERSITY OF HAWAII		02/03/2021	UMB BANK		2,632,000	2,500,000	2,500,000	2,500,000						2,500,000		132,000	132,000	21,576	10/01/2040	1.D FE
914318-3F-5	UNIVERSITY OF IDAHO		03/04/2021	UMB BANK		297,248	225,000	297,340			(335)		(335)		297,005		242	242	438	04/01/2029	1.E FE
914367-GQ-4	UNIVERSITY OF KANSAS HEALTH SYSTEM		03/11/2021	Various		2,638,048	2,200,000	2,479,576	2,453,498		(4,969)		(4,969)		2,448,529		189,520	189,520	47,156	03/01/2036	1.D FE
70917S-6Y-4	UNIVERSITY OF PENNSYLVANIA HLTH SY		03/01/2021	UMB BANK		239,961	210,000	228,096	226,339		(285)		(285)		226,055		13,906	13,906	4,609	08/15/2049	1.D FE
914845-RM-6	UNIVERSITY SOUTH ALA UNIV REVS		03/01/2021	UMB BANK		2,174,654	1,745,000	2,018,581	1,973,796		(4,182)		(4,182)		1,969,614		205,040	205,040	36,839	04/01/2033	1.E FE
914845-RP-9	UNIVERSITY SOUTH ALA UNIV REVS		03/01/2021	UMB BANK		1,379,099	1,115,000	1,276,274	1,250,021		(2,454)		(2,454)		1,247,566		131,533	131,533	23,539	04/01/2035	1.E FE
915183-H9-1	UNIVERSITY UTAH UNIV REVS		03/02/2021	FIRST TENNESSEE BANK		1,840,488	1,560,000	1,669,184	1,645,578		(1,753)		(1,753)		1,643,825		196,663	196,663	36,920	08/01/2034	1.B FE
915200-ZM-4	UNIVERSITY VT & ST AGRIC COLLE		03/05/2021	Various		3,740,405	2,975,000	3,597,340	3,522,808		(8,337)		(8,337)		3,514,471		225,934	225,934	59,440	10/01/2044	1.E FE
91754R-A9-8	UTAH ST BRD REGENTS REV		03/01/2021	MATURED		410,000	410,000	443,026	412,084		(2,084)		(2,084)		410,000				10,250	03/01/2021	1.C FE
919259-CP-4	VALLEJO CALIF WATER REV		03/15/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,531,739	2,100,000	2,554,335			(2,611)		(2,611)		2,551,724		(19,985)	(19,985)	5,367	05/01/2046	1.D Z
645790-MX-1	VALLEY HEALTH CARE SYSTEM		01/05/2021	UMB BANK		548,688	460,000	518,319	512,537		(93)		(93)		512,444		36,244	36,244	9,507	07/01/2037	1.F FE
645790-MZ-6	VALLEY HEALTH CARE SYSTEM		01/06/2021	UMB BANK		1,007,760	850,000	953,156	942,956		(166)		(166)		942,790		64,969	64,969	17,572	07/01/2039	1.F FE
645790-NA-0	VALLEY HEALTH CARE SYSTEM		01/27/2021	UMB BANK		1,168,500	1,000,000	1,107,940	1,097,337		(798)		(798)		1,096,539		71,961	71,961	23,111	07/01/2044	1.F FE
939720-V4-7	WASHINGTON ST CTFS PARTN		03/22/2021	UMB BANK		637,665	500,000	628,765	614,076		(2,847)		(2,847)		611,229		26,436	26,436	18,264	07/01/2037	1.B FE
947628-FS-7	WEBER BASIN UTAH WTR CONSERVAN		03/01/2021	UMB BANK		314,413	245,000	311,990	304,836		(1,081)		(1,081)		303,755		10,658	10,658	5,172	10/01/2035	1.B FE
947628-FT-5	WEBER BASIN UTAH WTR CONSERVAN		03/01/2021	UMB BANK		357,988	280,000	355,407	347,368		(1,214)		(1,214)		346,153		11,835	11,835	5,911	10/01/2036	1.B FE
947628-FU-2	WEBER BASIN UTAH WTR CONSERVAN		03/03/2021	UMB BANK		318,898	250,000	316,813	309,696		(1,110)		(1,110)		308,586		10,311	10,311	5,347	10/01/2037	1.B FE
95236P-GD-6	WEST COVINA CALIF		01/27/2021	UMB BANK		2,035,360	1,925,000	1,937,425	1,937,269		(161)		(161)		1,937,108		98,252	98,252	24,293	08/01/2026	1.E FE
958697-JG-0	WESTERN MINN MUN PWR AGY MINN		01/01/2021	MATURED		1,000,000	1,000,000	1,191,630	1,000,000						1,000,000				25,000	01/01/2021	1.D FE
988636-AK-2	YUMA CNTY ARIZ PLEDGED REV		01/22/2021	UMB BANK		476,618	450,000	450,000	450,000						450,000		26,618	26,618	689	07/15/2029	1.D FE
3199999. Subtotal - Bonds - U.S. Special Revenues						471,865,195	406,889,399	453,741,695	426,849,800		(712,557)		(712,557)		445,363,553		26,501,642	26,501,642	7,448,067	XXX	XXX
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	03/16/2021	JPMORGAN CHASE & CO.		5,283,750	5,500,000	5,500,000	5,500,000						5,500,000		(216,250)	(216,250)	99,611	10/15/2030	4.B FE
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO	A	03/09/2021	Various		4,292,625	4,350,000	4,350,000	4,344,563	5,438			5,438		4,350,000		(57,375)	(57,375)	46,608	02/15/2029	3.B FE
88579Y-BG-5	3M CO		02/11/2021	BANK OF AMERICA/MERRILL LYNCH		11,350,400	10,000,000	9,996,500	9,997,064		39		39		9,997,102		1,353,298	1,353,298	154,688	03/01/2029	1.E FE
817826-AF-7	7-ELEVEN INC		03/15/2021	RBC DOMINION SECURITIES		4,453,600	5,000,000	4,945,550			216		216		4,945,766		(492,166)	(492,166)	12,847	02/10/2041	2.B FE
817826-AG-5	7-ELEVEN INC		02/11/2021	Market Axess		14,493,150	15,000,000	14,942,550			21		21		14,942,571		(449,421)	(449,421)	7,000	02/10/2051	2.B FE
817826-AH-3	7-ELEVEN INC		03/09/2021	MIZUHO SECURITIES USA INC.		12,013,392	12,000,000	12,000,000							12,000,000		13,392	13,392	6,239	08/10/2022	2.B FE
00287Y-BE-8	ABBVIE INC		03/16/2021	Various		15,299,775	15,000,000	14,974,200	14,992,618		1,705		1,705		14,994,322		305,453	305,453	168,750	11/14/2021	2.B FE
00287Y-CS-6	ABBVIE INC		03/04/2021	BARCLAYS		5,129,200	5,000,000	5,006,548	5,005,993		(906)		(906)		5,005,087		124,113	124,113	82,896	03/15/2022	2.A FE
00507V-AQ-2	ACTIVISION BLIZZARD INC		02/11/2021	Market Axess		10,979,160	12,000,000	11,967,000	11,967,311		93		93		11,967,403		(988,243)	(988,243)	155,000	09/15/2050	2.A FE
00775P-AA-5	ADVANTAGE SALES & MARKETING INC		03/11/2021	Various		8,875,848	8,615,000	8,669,750	8,668,557		(1,903)		(1,903)		8,666,655		209,193	209,193	186,221	11/15/2028	4.B FE
00774C-AB-3	AECOM		03/17/2021	BANK OF AMERICA/MERRILL LYNCH		5,440,750	5,000,000	5,006,836	5,004,744		(141)		(141)		5,004,602		436,148	436,148	130,381	03/15/2027	3.C FE
00108W-AM-2	AEP TEXAS INC		02/10/2021	Various		15,435,150	15,000,000	14,939,550	14,942,276		622		622		14,942,899		492,251	492,251	193,083	07/01/2030	1.G FE
00810G-AC-8	AETHON UNITED BR LP		01/27/2021	RBC DOMINION SECURITIES		843,563	825,000	825,000							825,000		18,563	18,563		02/15/2026	1.D Z
00138C-AN-8	AIG GLOBAL FUNDING		03/25/2021	THE ALLSTATE CORPORATION		11,974,382	12,000,000	11,990,040	11,990,577		455		455		11,991,032		(16,650)	(16,650)	54,900	09/22/2025	1.F FE
00900L-AG-9	AIMCO 2015-AA CLO		01/15/2021	SCHEDULED REDEMPTION		502,373	502,373	502,373	502,373						502,373				1,395	01/15/2028	1.A FE
00140L-AA-2	AIMCO 2020-12A X CLO		01/15/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,000,500	2,000,000	2,000,000	2,000,000						2,000,000		500	500	544	01/17/2032	1.A Z
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2021	SCHEDULED REDEMPTION		422,773	422,773	398,855	402,287		20,487		20,487		422,773				8,191	09/15/2024	2.C FE
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC		02/19/2021	BARCLAYS		9,376,920	9,000,000	8,991,090	8,991,888		174		174		8,992,062		384,858	384,858	45,325	05/15/2027	1.F FE
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC		02/26/2021	BANK OF AMERICA/MERRILL LYNCH		4,451,265	4,500,000	4,487,490	4,487,808		81		81		4,487,889		(36,624)	(36,624)	36,113	05/15/2040	1.F FE
013092-AF-8	ALBERTSONS COS LLC/SAFEWAY INC/NEW		03/22/2021	GOLDMAN, SACHS & CO.		6,432,500	6,500,000	6,485,000	6,485,636		581		581		6,486,218		(53,718)	(53,718)	118,354	03/15/2026	4.A FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		02/16/2021	Various		8,508,251	7,781,000	8,112,061	8,057,883		(4,673)		(4,673)		8,053,210		455,041	455,041	103,833	05/15/2028	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01609W-AX-0	ALIBABA GROUP HOLDING LTD	D	03/19/2021	Various		11,462,070	12,000,000	11,980,680			213		213		11,980,893		(518,823)	(518,823)	31,167	02/09/2031	1.E FE
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC	A	03/30/2021	MORGAN STANLEY		28,548,751	27,789,000	27,792,352	27,790,222		(192)		(192)		27,790,030		758,721	758,721	510,623	07/26/2022	2.B FE
019736-AF-4	ALLISON TRANSMISSION INC		03/17/2021	Various		5,968,750	5,500,000	5,631,900	5,609,099		(2,973)		(2,973)		5,606,125		362,625	362,625	93,266	06/01/2029	3.B FE
00162L-CS-4	ALM 2015-16A A2R2 CLO		02/12/2021	ASSIGNMENT OF SECURITIES		8,000,000	8,000,000	7,976,046			23,954		23,954		8,000,000				46,344	07/15/2027	1.A FE
02079K-AE-7	ALPHABET INC		02/26/2021	WELLS FARGO		7,108,634	7,834,000	7,784,724	7,785,545		275		275		7,785,821		(677,187)	(677,187)	80,572	08/15/2040	1.C FE
02079K-AG-2	ALPHABET INC		02/10/2021	GOLDMAN, SACHS & CO.		4,468,950	5,000,000	4,950,350	4,950,660		87		87		4,950,747		(481,797)	(481,797)	58,438	08/15/2060	1.C FE
02209S-AS-2	ALTRIA GROUP INC		02/18/2021	Various		3,142,832	2,847,000	3,125,895			(11,682)		(11,682)		3,114,213		(56,791)	(56,791)	148,044	01/31/2024	2.B FE
02209S-BC-6	ALTRIA GROUP INC ABS		02/18/2021	Various		8,997,517	7,750,000	8,462,979	8,359,494		(14,452)		(14,452)		8,345,042		419,976	419,976	406,789	02/14/2026	2.B FE
02209S-BD-4	ALTRIA GROUP INC ABS		02/18/2021	Various		24,248,966	20,403,000	23,114,415	22,874,587		(34,892)		(34,892)		22,839,694		797,181	797,181	1,112,644	02/14/2029	2.B FE
02209S-BN-2	ALTRIA GROUP INC ABS		03/02/2021	MORGAN STANLEY		4,647,150	5,000,000	4,963,250			56		56		4,963,306		(316,156)	(316,156)	15,417	02/04/2051	2.B FE
02209S-BP-7	ALTRIA GROUP INC ABS		03/05/2021	MORGAN STANLEY		1,803,740	2,000,000	1,983,800			16		16		1,983,816		(180,076)	(180,076)	7,778	02/04/2061	2.B FE
023135-BR-6	AMAZON.COM INC		02/19/2021	Various		12,607,182	12,500,000	12,495,875	12,496,203		78		78		12,496,280		110,902	110,902	32,084	06/03/2027	1.E FE
00164V-AF-0	AMC NETWORKS INC		01/25/2021	STIFEL CAPITAL MARKETS		2,065,000	2,065,000	2,065,000							2,065,000					02/15/2029	3.C FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		02/15/2021	SCHEDULED REDEMPTION		134,178	134,178	88,663	90,431		43,747		43,747		134,178				2,583	08/15/2029	4.B FE
02377B-AB-2	AMERICAN AIRLINES INC		03/22/2021	SCHEDULED REDEMPTION		31,401	31,401	30,909			492		492		31,401				565	09/22/2027	2.A FE
02378W-AA-7	AMERICAN AIRLINES INC		02/15/2021	SCHEDULED REDEMPTION		96,156	96,156	67,771	69,279		26,877		26,877		96,156				2,380	08/15/2026	3.B FE
023766-AD-0	AMERICAN AIRLINES INC ABS		01/15/2021	MATURED		289,688	289,688	269,710	287,436	172	2,252		2,252		289,688				8,147	01/15/2021	4.B FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		03/22/2021	SCHEDULED REDEMPTION		220,471	220,471	156,805	161,909		58,563		58,563		220,471				4,850	03/22/2025	4.B FE
025537-AL-5	AMERICAN ELECTRIC POWER COMPANY IN		03/05/2021	FIFTH THIRD SECURITIES, INC.		6,146,460	6,000,000	5,996,280	5,998,822		240		240		5,999,062		147,398	147,398	59,617	12/01/2021	2.A FE
025816-CG-2	AMERICAN EXPRESS COMPANY		02/24/2021	Various		14,877,274	14,000,000	13,954,920	13,967,142		1,329		1,329		13,968,471		908,803	908,803	199,792	07/30/2024	1.G FE
02665W-CS-8	AMERICAN HONDA FINANCE CORPORATION		01/08/2021	MATURED		19,000,000	19,000,000	18,988,790	18,999,887		113		113		19,000,000				299,250	01/08/2021	1.G FE
026874-DN-4	AMERICAN INTERNATIONAL GROUP INC		02/12/2021	WELLS FARGO		10,026,388	8,500,000	8,476,030	8,479,621		262		262		8,479,883		1,546,504	1,546,504	152,026	03/15/2029	2.A FE
031162-CR-9	AMGEN INC		03/24/2021	Various		8,040,729	8,150,000	8,117,645	8,118,659		278		278		8,118,937		(78,209)	(78,209)	152,447	02/21/2040	2.A FE
031162-CU-2	AMGEN INC		02/11/2021	BANK OF AMERICA/MERRILL LYNCH		26,371,000	25,000,000	24,991,250	24,991,923		93		93		24,992,016		1,378,984	1,378,984	293,660	02/21/2030	2.A FE
03329K-AQ-6	ANCHC_8R CLO		01/28/2021	SCHEDULED REDEMPTION		401,342	401,342	400,076			1,266		1,266		401,342				1,254	07/28/2028	1.A FE
001846-AA-2	ANGI GROUP LLC		03/19/2021	STIFEL CAPITAL MARKETS		982,500	1,000,000	1,000,000	1,000,000						1,000,000		(17,500)	(17,500)	22,927	09/15/2028	3.C FE
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	D	03/02/2021	JPMORGAN CHASE & CO.		4,790,520	4,500,000	4,435,335	4,435,683		197		197		4,435,880		354,640	354,640	85,913	09/10/2050	2.B FE
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		03/26/2021	JPMORGAN CHASE & CO.		2,526,000	2,526,000	2,529,460	2,481,795	46,808	(139)		46,669		2,528,464		(2,464)	(2,464)	84,323	03/01/2027	4.C FE
03674X-AQ-9	ANTERO RESOURCES CORP		03/25/2021	Various		2,806,300	2,660,000	2,660,000							2,660,000		146,300	146,300	34,088	02/01/2029	4.B FE
036752-AN-3	ANTHEM INC		01/13/2021	U.S. BANCORP		10,401,100	10,000,000	9,962,500	9,964,700		132		132		9,964,832		436,268	436,268	37,500	05/15/2030	2.B FE
037411-BG-9	APACHE CORPORATION		03/31/2021	JPMORGAN CHASE & CO.		1,948,136	2,055,000	1,356,873	1,360,855		1,460		1,460		1,362,315		585,821	585,821	82,151	07/01/2049	3.A FE
037411-BH-7	APACHE CORPORATION		03/31/2021	JPMORGAN CHASE & CO.		1,129,550	1,102,000	1,102,000	1,102,000						1,102,000		27,550	27,550	32,279	11/15/2025	3.A FE
037411-BJ-3	APACHE CORPORATION		03/31/2021	JPMORGAN CHASE & CO.		955,300	932,000	932,000	932,000						932,000		23,300	23,300	28,776	11/15/2027	3.A FE
037833-AL-4	APPLE INC		02/26/2021	WELLS FARGO		1,556,274	1,349,000	1,704,321			(2,062)		(2,062)		1,702,259		(145,986)	(145,986)	17,024	05/04/2043	1.B FE
037833-AZ-3	APPLE INC		03/25/2021	THE ALLSTATE CORPORATION		5,907,717	5,638,000	5,978,310	5,923,568		(15,851)		(15,851)		5,907,717				88,485	02/09/2025	1.B FE
037833-DP-2	APPLE INC		02/11/2021	GOLDMAN, SACHS & CO.		10,860,939	10,288,000	11,108,213			(11,167)		(11,167)		11,097,046		(236,107)	(236,107)	97,450	09/11/2029	1.B FE
038522-AN-8	ARAMARK SERVICES INC		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		2,032,500	2,000,000	2,030,000	2,021,111		(1,219)		(1,219)		2,019,892		12,608	12,608	27,972	06/01/2026	4.A FE
038522-AQ-1	ARAMARK SERVICES INC		03/17/2021	Various		8,215,000	8,000,000	7,943,947	7,954,867		1,130		1,130		7,955,997		259,003	259,003	251,944	02/01/2028	4.A FE
03938L-BA-1	ARCELORMITTAL	D	03/30/2021	STIFEL CAPITAL MARKETS		3,822,447	3,447,000	3,511,631	3,506,725		(2,584)		(2,584)		3,504,141		318,305	318,305	87,133	03/11/2026	3.A FE
045054-AD-5	ASHTEAD CAPITAL INC	C	03/17/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,116,653	2,058,000	1,970,535	1,993,386		2,716		2,716		1,996,102		120,551	120,551	50,464	08/15/2025	2.C FE
045054-AJ-2	ASHTEAD CAPITAL INC	C	03/16/2021	JEFFERIES & COMPANY, INC.		5,222,250	4,950,000	4,975,250	4,971,258		(770)		(770)		4,970,488		251,762	251,762	75,350	05/01/2028	2.C FE
045086-AK-1	ASHTON WOODS USA LLC / ASHTON WOOD		03/22/2021	CANTOR FITZGERALD		2,844,150	2,680,000	2,680,000	2,680,000						2,680,000		164,150	164,150	122,805	01/15/2028	5.A FE
046353-AW-8	ASTRAZENECA PLC	D	02/11/2021	JEFFERIES & COMPANY, INC.		9,673,100	10,000,000	9,971,200	9,972,284		337		337		9,972,622		(299,522)	(299,522)	72,569	08/06/2030	2.A FE
046353-AX-6	ASTRAZENECA PLC	D	02/10/2021	WELLS FARGO		3,959,460	4,500,000	4,405,770	4,406,667		254		254		4,406,921		(447,461)	(447,461)	49,406	08/06/2050	2.A FE
05068M-69-5	AUCT PT 2006-6B ABS		01/27/2021	Various		132	120										132	132		04/10/2026	2.B FE
05069G-30-9	AUCT PT 2006-7B ABS		02/16/2021	DISTRIBUTION		14											14	14		06/08/2026	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		01/20/2021	Various		47	47										47	47		06/01/2027	2.C FE
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		02/22/2021	DISTRIBUTION		9											9	9		06/08/2026	3.B FE
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		03/01/2021	DISTRIBUTION		1											1	1		05/29/2027	2.C FE
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING	D	03/24/2021	Various		2,556,530	2,700,000	2,700,000	2,700,000						2,700,000		(143,470)	(143,470)	22,216	11/25/2035	2.A FE
053332-AZ-5	AUTOZONE INC		03/26/2021	Various		16,358,145	14,700,000	14,690,151	14,690,762		200		200		14,690,962		1,667,183	1,667,183	267,213	04/15/2030	2.B FE
05348E-BH-1	AVALONBAY COMMUNITIES INC		02/17/2021	WELLS FARGO		3,548,568	3,404,000	3,660,992			(3,150)		(3,150)		3,657,842		(109,274)	(109,274)	49,575	01/15/2031	1.G FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		03/09/2021	Various		6,028,490	6,020,000	6,020,000							6,020,000		8,490	8,490		04/01/2028	4.C FE
054561-AC-9	AXA EQUITABLE HOLDINGS INC		02/07/2021	ASSIGNMENT OF SECURITIES		1,580,738	1,470,000	1,468,129	1,468,946		44		44		1,468,990		1,010	1,010	127,778	04/20/2023	2.B FE
05616J-AL-7	BABSN_15-1A		02/24/2021	NOMURA SECURITIES INTERNATIONAL INC		2,281,250	2,500,000	1,584,375	1,627,825		20,845		20,845		1,648,670		632,580	632,580	51,242	01/20/2031	4.A FE
05523R-AE-7	BAE SYSTEMS PLC	D	02/10/2021	GOLDMAN, SACHS & CO.		7,261,093	7,250,000	7,143,933	7,144,574		248		248		7,144,822		116,271	116,271	88,813	09/15/2050	2.B FE
05523R-AF-4	BAE SYSTEMS PLC	D	03/19/2021	BNP CAPITAL MARKETS		6,559,630	7,000,000	6,946,240	6,947,613		1,067		1,067		6,948,681		(389,051)	(389,051)	69,456	02/15/2031	2.B FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		02/18/2021	DISTRIBUTION		6											6	6		08/21/2027	2.C FE
06051G-JE-0	BANK OF AMERICA CORP		03/15/2021	Various		17,311,800	18,000,000	18,513,800	18,504,947		(3,554)		(3,554)		18,501,393		(1,189,593)	(1,189,593)	94,701	06/19/2041	1.G FE
06051G-JL-4	BANK OF AMERICA CORP		03/19/2021	GOLDMAN, SACHS & CO.		4,206,015	4,500,000	4,500,000	4,500,000						4,500,000		(293,985)	(293,985)	36,518	10/24/2031	1.F FE
06367W-B8-5	BANK OF MONTREAL	A	03/25/2021	THE ALLSTATE CORPORATION		19,987,460	20,000,000	19,984,800	19,986,775		685		685		19,987,460				148,000	05/01/2025	1.F FE
06406R-AN-7	BANK OF NEW YORK MELLON CORP/THE		02/24/2021	Various		10,343,448	10,000,000	9,996,200	9,996,704		110		110		9,996,814		346,634	346,634	53,613	04/24/2025	1.E FE
064159-SH-0	BANK OF NOVA SCOTIA	A	02/10/2021	Various		15,467,450	15,000,000	14,995,350	14,997,143		132		132		14,997,275		470,175	470,175	64,722	11/15/2022	1.F FE
06675F-AT-4	BANQUE FEDERATIVE DU CREDIT MUTUEL	D	03/25/2021	THE ALLSTATE CORPORATION		14,958,772	15,000,000	14,944,500	14,956,261		2,511		2,511		14,958,772				122,708	11/21/2024	1.D FE
06738E-AS-4	BARCLAYS PLC	D	03/11/2021	BARCLAYS		12,869,628	12,555,000	12,897,596	12,744,957		(37,855)		(37,855)		12,707,102		162,526	162,526	314,775	01/10/2023	2.B FE
06738E-BP-9	BARCLAYS PLC	D	03/15/2021	RBC DOMINION SECURITIES		2,719,548	2,700,000	2,700,000	2,700,000						2,700,000		19,548	19,548	46,510	09/23/2035	2.C FE
05553L-AA-1	BCPE ULYSSES MERGER SUB LLC		01/21/2021	BARCLAYS		1,418,538	1,415,000	1,406,001							1,406,001		12,537	12,537		04/01/2027	1.D Z
07403V-AA-7	BEASLEY MEZZANINE HOLDINGS LLC		01/21/2021	GOLDMAN, SACHS & CO.		1,791,388	1,735,000	1,735,000							1,735,000		56,388	56,388		02/01/2026	1.D Z
075887-BT-5	BECTON DICKINSON AND COMPANY		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		17,517,194	17,056,000	17,155,900	17,123,615		(9,228)		(9,228)		17,114,387		402,807	402,807	131,627	06/06/2022	2.C FE
075887-CL-1	BECTON DICKINSON AND COMPANY		03/19/2021	BARCLAYS		4,243,545	4,500,000	4,500,000							4,500,000		(256,455)	(256,455)	10,274	02/11/2031	2.C FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		03/17/2021	GOLDMAN, SACHS & CO.		4,600,125	4,350,000	4,350,000	4,350,000						4,350,000		250,125	250,125	143,731	07/15/2026	2.C FE
09062X-AH-6	BIOGEN INC		03/25/2021	U.S. BANCORP		9,742,000	10,000,000	9,997,300	9,997,463		60		60		9,997,522		(255,522)	(255,522)	92,500	05/01/2030	2.A FE
092113-AT-6	BLACK HILLS CORPORATION		03/31/2021	WELLS FARGO		4,919,350	5,000,000	4,982,900	4,983,717		400		400		4,984,117		(64,767)	(64,767)	38,194	06/15/2030	2.A FE
095370-AB-8	BLUE CUBE SPINCO INC		01/06/2021	GOLDMAN, SACHS & CO.		4,306,211	4,193,000	4,376,692	4,242,765		(504)		(504)		4,242,260		63,951	63,951	94,255	10/15/2023	3.C FE
09627X-AY-7	BLUEM 2015-1A BR CLO		02/10/2021	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	2,000,149			2		2		2,000,151		(151)	(151)	18,161	04/13/2027	1.E FE
09739D-AD-2	BOISE CASCADE CO		03/16/2021	STIFEL CAPITAL MARKETS		1,917,000	1,800,000	1,961,100	1,948,500	6,418	(4,938)		1,480		1,949,980		(32,980)	(32,980)	56,306	07/01/2030	3.C FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC		03/05/2021	Various		4,590,000	4,500,000	4,605,300	4,590,000	10,632	(3,786)		6,846		4,596,846		(6,846)	(6,846)	91,870	09/01/2028	3.C FE
101137-BA-4	BOSTON SCIENTIFIC CORPORATION		03/24/2021	Various		15,117,675	15,000,000	14,977,650	14,978,865		459		459		14,979,324		138,351	138,351	125,047	06/01/2030	2.C FE
10373Q-BM-1	BP CAPITAL MARKETS AMERICA INC		03/02/2021	BANK OF AMERICA/MERRILL LYNCH		18,272,410	19,000,000	19,000,000	19,000,000						19,000,000		(727,590)	(727,590)	187,823	08/10/2030	1.F FE
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC		03/05/2021	MORGAN STANLEY		3,860,685	4,500,000	4,499,685	4,499,688		1		1		4,499,689		(639,004)	(639,004)	72,419	11/10/2050	1.F FE
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC.		03/25/2021	THE ALLSTATE CORPORATION		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				232,821	09/21/2025	1.F FE
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.		03/25/2021	THE ALLSTATE CORPORATION		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				289,303	02/06/2024	1.F FE
05578A-AP-3	BPCE SA	D	03/25/2021	THE ALLSTATE CORPORATION		14,933,286	15,000,000	14,930,850			2,436		2,436		14,933,286				27,083	01/20/2026	1.E FE
110122-CM-8	BRISTOL-MYERS SQUIBB CO		02/24/2021	Various		19,002,153	17,535,000	17,481,515	17,487,133		1,871		1,871		17,489,004		636,399	636,399	959,012	07/26/2024	1.F FE
110122-DB-1	BRISTOL-MYERS SQUIBB CO		02/23/2021	Various		1,333,830	1,216,000	1,333,120			(4,960)		(4,960)		1,328,160		(55,130)	(55,130)	72,800	05/15/2024	1.F FE
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		02/09/2021	MIZUHO SECURITIES USA INC.		8,572,157	8,730,000	8,773,032			(449)		(449)		8,772,583		(200,427)	(200,427)	30,826	11/13/2030	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	03/15/2021	SCHEDULED REDEMPTION		86,612	86,612	86,612	86,612						86,612				715	12/15/2032	1.F FE
11135F-AS-0	BROADCOM INC		03/02/2021	WELLS FARGO		2,532,308	2,250,000	2,247,210	2,247,278		31		31		2,247,309		284,999	284,999	29,294	11/15/2032	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
11135F-AV-3	BROADCOM INC		01/20/2021	Various		19,953,800	19,000,000	18,998,236	18,998,439		28		28		18,998,466		385,334	385,334	647,188	11/15/2023	2.C FE
11135F-BG-5	BROADCOM INC		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		1,710,324	1,800,000	1,792,224			23		23		1,792,247		(81,923)	(81,923)	10,875	02/15/2051	2.C FE
08179X-AS-4	BSP_2R CLO		03/08/2021	ASSIGNMENT OF SECURITIES		1,000,000	1,000,000	986,604			136		136		986,740		13,260	13,260	11,154	07/16/2029	1.F FE
118230-AU-5	BUCKEYE PARTNERS LP		03/31/2021	RBC DOMINION SECURITIES		1,804,500	1,800,000	1,800,000	1,800,000						1,800,000		4,500	4,500	48,150	03/01/2028	3.B FE
12008R-AM-9	BUILDERS FIRSTSOURCE INC		03/03/2021	ASSIGNMENT OF SECURITIES		1,083,560	1,052,000	1,087,610	1,084,310		(2,306)		(2,306)		1,082,004		(30,004)	(30,004)	49,707	06/01/2027	4.A FE
12116L-AA-7	BURFORD CAPITAL GLBL FIN		03/26/2021	JEFFERIES & COMPANY, INC.		1,028,750	1,000,000	1,000,000							1,000,000		28,750	28,750		04/15/2028	1.D Z
12189L-AN-1	BURLINGTN NORTH SANTA FE		03/22/2021	U.S. BANCORP		1,584,724	1,349,000	1,817,477			(3,804)		(3,804)		1,813,673		(228,949)	(228,949)	31,516	03/15/2043	1.G FE
12429T-AE-4	BWAY HOLDING CO		02/09/2021	Market Axess		1,562,678	1,552,000	1,562,124	1,553,558		(288)		(288)		1,553,270		9,407	9,407	36,256	04/15/2025	5.B FE
056080-AA-5	BY CROWN PARENT LLC / BY BOND FINA		02/17/2021	Various		3,731,850	3,600,000	3,620,500	3,619,081		(658)		(658)		3,618,423		113,427	113,427	84,320	01/31/2026	4.C FE
131347-CM-6	CALPINE CORP		02/12/2021	BANK OF AMERICA/MERRILL LYNCH		1,902,555	1,836,000	1,836,000	1,836,000						1,836,000		66,555	66,555	41,769	02/15/2028	3.A FE
131347-CN-4	CALPINE CORP		03/10/2021	TD SECURITIES		2,035,000	2,000,000	2,000,000	2,000,000						2,000,000		35,000	35,000	50,396	03/15/2028	4.A FE
131347-CP-9	CALPINE CORP		03/11/2021	GOLDMAN, SACHS & CO.		3,008,400	3,000,000	3,017,500	3,016,382		(595)		(595)		3,015,787		(7,387)	(7,387)	82,865	02/01/2029	4.A FE
131347-CQ-7	CALPINE CORP		03/03/2021	JPMORGAN CHASE & CO.		4,074,900	4,080,000	4,083,750	4,083,609		(65)		(65)		4,083,544		(8,644)	(8,644)	116,167	02/01/2031	4.A FE
131347-CR-5	CALPINE CORP		03/10/2021	Various		3,605,875	3,725,000	3,706,375	3,688,979	17,458	291		17,749		3,706,729		(100,854)	(100,854)	32,995	03/01/2031	3.A FE
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPANY	A	02/11/2021	BNP CAPITAL MARKETS		5,143,350	5,000,000	4,990,100	4,990,840		113		113		4,990,953		152,397	152,397	45,840	03/05/2030	2.A FE
14040H-BT-1	CAPITAL ONE FINANCIAL CORPORATION		03/22/2021	U.S. BANCORP		5,603,582	5,206,000	5,604,197	4,102,324		(20,726)		(20,726)		5,538,256		65,326	65,326	68,719	10/30/2024	2.A FE
14040H-CA-1	CAPITAL ONE FINANCIAL CORPORATION		03/16/2021	Various		15,161,450	14,000,000	14,965,720	14,763,258		(51,545)		(51,545)		14,711,713		449,737	449,737	347,317	01/29/2024	2.A FE
14040H-CD-5	CAPITAL ONE FINANCIAL CORPORATION		01/13/2021	GOLDMAN, SACHS & CO.		20,917,000	20,000,000	19,991,400	19,993,178		109		109		19,993,287		923,713	923,713	92,444	05/11/2023	2.A FE
14042R-NW-7	CAPITAL ONE NA		01/19/2021	TD SECURITIES		27,757,676	27,000,000	27,064,580	27,044,276		(1,420)		(1,420)		27,042,856		714,820	714,820	216,217	09/06/2022	2.A FE
141781-BM-5	CARGILL INC		02/10/2021	MORGAN STANLEY		3,106,920	3,000,000	2,996,520	2,996,737		36		36		2,996,773		110,147	110,147	19,302	04/23/2030	1.F FE
143658-BG-6	CARNIVAL CORP		02/17/2021	GOLDMAN, SACHS & CO.		3,648,838	3,122,000	3,366,688	3,359,345		(7,425)		(7,425)		3,351,920		296,917	296,917	190,312	02/01/2026	4.A FE
143658-BN-1	CARNIVAL CORP		02/11/2021	STIFEL CAPITAL MARKETS		1,637,083	1,633,000	1,633,000							1,633,000		4,083	4,083		03/01/2027	4.B FE
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		03/11/2021	BARCLAYS		4,380,000	4,000,000	4,002,125	4,001,962		(79)		(79)		4,001,883		378,117	378,117	163,625	07/15/2028	3.C FE
14448C-AL-8	CARRIER GLOBAL CORP		03/18/2021	BARCLAYS		9,458,105	9,500,000	9,496,348	9,496,365		70		70		9,496,436		(38,331)	(38,331)	194,513	02/15/2031	2.C FE
14448C-AM-6	CARRIER GLOBAL CORP		02/15/2021	ASSIGNMENT OF SECURITIES		17,512,062	16,950,000	16,976,545	16,975,881		(1,462)		(1,462)		16,974,419		(24,419)	(24,419)	725,036	02/15/2023	2.C FE
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC		02/22/2021	ASSIGNMENT OF SECURITIES		2,304,855	2,250,000	2,295,000	2,277,648		(1,852)		(1,852)		2,275,795		(25,795)	(25,795)	120,972	01/15/2026	4.A FE
14913R-2G-1	CATERPILLAR FINANCIAL SERVICES COR		02/12/2021	JPMORGAN CHASE & CO.		4,624,820	4,619,000	4,609,993	4,610,362		158		158		4,610,520		14,300	14,300	21,594	09/14/2027	1.F FE
124857-AS-2	CBS CORP		03/15/2021	ASSIGNMENT OF SECURITIES		21,952,018	21,100,000	20,978,886	21,052,161		4,517		4,517		21,056,679		43,322	43,322	1,159,726	02/15/2023	2.B FE
124857-AY-9	CBS CORP		03/15/2021	ASSIGNMENT OF SECURITIES		21,718,691	20,580,000	20,376,326	20,465,763		9,393		9,393		20,475,156		104,844	104,844	1,311,106	06/01/2023	2.B FE
1248EP-CD-3	CCO HOLDINGS LLC		03/18/2021	Various		13,418,000	13,010,000	13,043,863	13,036,966		(1,528)		(1,528)		13,035,438		382,562	382,562	340,418	03/01/2030	3.B FE
1248EP-CE-1	CCO HOLDINGS LLC		03/11/2021	GOLDMAN, SACHS & CO.		5,126,500	5,000,000	5,146,875	5,133,910		(3,348)		(3,348)		5,130,562		(4,062)	(4,062)	131,250	08/15/2030	3.B FE
1248EP-CJ-0	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/11/2021	GOLDMAN, SACHS & CO.		1,787,713	1,750,000	1,815,625	1,814,216		(1,343)		(1,343)		1,812,873		(25,161)	(25,161)	29,313	05/01/2032	3.B FE
151290-BX-0	CEMEX SAB DE CV	D	03/29/2021	Various		5,444,878	5,000,000	5,149,000	5,146,716		(4,403)		(4,403)		5,142,313		302,565	302,565	123,009	09/17/2030	3.C FE
151290-BZ-5	CEMEX SAB DE CV	D	03/19/2021	Various		4,263,413	4,260,000	4,260,000							4,260,000		3,413	3,413	4,598	07/11/2031	3.C FE
15135U-AF-6	CENOVUS ENERGY INC	A	02/19/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		2,610,700	2,000,000	1,310,590	1,318,172		1,613		1,613		1,319,785		1,290,915	1,290,915	36,750	11/15/2039	3.A FE
15135U-AM-1	CENOVUS ENERGY INC	A	03/31/2021	JPMORGAN CHASE & CO.		2,056,750	1,900,000	1,330,000	1,370,686		15,781		15,781		1,386,467		670,283	670,283	38,132	04/15/2027	3.A FE
15135B-AJ-0	CENTENE CORPORATION		02/18/2021	Various		18,395,579	17,930,000	18,401,438	18,263,466		(14,120)		(14,120)		18,249,346		146,232	146,232	499,775	01/15/2025	3.A FE
15135B-AP-6	CENTENE CORPORATION		02/18/2021	TENDER OFFER		3,077,550	3,000,000	3,088,673	3,068,351		(4,242)		(4,242)		3,064,109		13,441	13,441	84,313	01/15/2025	3.A FE
15135B-AR-2	CENTENE CORPORATION		01/08/2021	BARCLAYS		1,936,781	1,825,000	1,810,356	1,811,411		52		52		1,811,462		125,319	125,319	5,817	12/15/2027	3.A FE
15135B-AV-3	CENTENE CORPORATION		02/19/2021	BARCLAYS		1,654,800	1,576,000	1,576,000	1,576,000						1,576,000		78,800	78,800	27,777	02/15/2030	3.A FE
15135B-AW-1	CENTENE CORPORATION		02/16/2021	BNP CAPITAL MARKETS		832,000	800,000	800,000	800,000						800,000		32,000	32,000	8,733	10/15/2030	3.A FE
15135B-AX-9	CENTENE CORPORATION		03/19/2021	MORGAN STANLEY		1,885,000	2,000,000	2,000,000							2,000,000		(115,000)	(115,000)	5,000	03/01/2031	3.A FE
15189T-AT-4	CENTERPOINT ENERGY INC		03/30/2021	Various		25,119,352	24,640,000	25,076,976	24,881,216		(71,998)		(71,998)		24,809,219		310,133	310,133	359,425	11/01/2021	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15189T-AU-1	CENTERPOINT ENERGY INC		01/15/2021	ASSIGNMENT OF SECURITIES		3,583,075	3,250,000	3,247,660	3,248,587		17		17		3,248,603		1,397	1,397	390,076	02/01/2024	2.B FE
153527-AM-8	CENTRAL GARDEN & PET COMPANY		03/11/2021	GOLDMAN, SACHS & CO.		1,057,800	1,000,000	1,000,000	1,000,000						1,000,000		57,800	57,800	31,889	02/01/2028	3.B FE
153527-AN-6	CENTRAL GARDEN & PET COMPANY		03/11/2021	Various		11,576,625	11,201,000	11,290,220	11,286,000	2,987	(2,027)		960		11,286,960		289,666	289,666	177,194	10/15/2030	3.B FE
15723R-AA-2	CFX ESCROW CORP		01/07/2021	SEAPORT GROUP		2,949,750	2,850,000	2,850,000	2,850,000						2,850,000		99,750	99,750	69,350	02/15/2024	3.B FE
14310K-BA-8	CGMS 2013-4A DRR		01/15/2021	CREDIT SUISSE		3,610,145	3,850,000	3,373,563	3,386,104		23,696		23,696		3,409,800		200,345	200,345	29,950	01/15/2031	3.A FE
14314N-AA-9	CGMS_14-28R CLO		01/15/2021	NOMURA SECURITIES INTERNATIONAL INC		3,708,000	4,000,000	2,440,000	2,534,276		22,858		22,858		2,557,134		1,150,866	1,150,866	40,235	05/15/2031	4.A FE
159864-AC-1	CHARLES RIVER LABORATORIES INC		03/23/2021	Various		10,286,300	9,861,000	10,046,740	9,981,473		(7,831)		(7,831)		9,973,642		(20,142)	(20,142)	578,786	04/01/2026	3.B FE
159864-AJ-6	CHARLES RIVER LABORATORIES INC		03/09/2021	SUNTRUST INVESTMENT SERVICES, INC.		2,017,500	2,000,000	2,000,000							2,000,000		17,500	17,500		03/15/2031	3.B FE
808513-BG-9	CHARLES SCHWAB CORPORATION (THE)		02/10/2021	GOLDMAN, SACHS & CO.		5,237,874	5,313,000	5,365,035			(536)		(536)		5,364,499		(126,625)	(126,625)	14,854	03/11/2031	1.F FE
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		02/25/2021	GOLDMAN, SACHS & CO.		10,151,500	9,875,000	9,770,015	9,800,993		2,089		2,089		9,803,082		348,418	348,418	208,815	10/01/2025	3.B FE
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		03/25/2021	OPPENHEIMER & CO., INC.		2,462,876	2,371,000	2,371,000	2,371,000						2,371,000		91,876	91,876	65,943	10/01/2026	3.B FE
16411Q-AH-4	CHENIERE ENERGY PARTNERS LP		02/26/2021	Various		5,257,788	5,240,000	5,240,000							5,240,000		17,788	17,788		03/01/2031	3.B FE
165167-DF-1	CHESAPEAKE ENERGY CORPORATION		02/16/2021	GOLDMAN, SACHS & CO.		418,000	400,000	400,000							400,000		18,000	18,000	794	02/01/2026	1.D Z
165167-DG-9	CHESAPEAKE ENERGY CORPORATION		02/16/2021	GOLDMAN, SACHS & CO.		214,000	200,000	200,000							200,000		14,000	14,000	424	02/01/2029	1.D Z
125523-AB-6	CIGNA CORP		01/15/2021	ASSIGNMENT OF SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				3,539	09/17/2021	2.B FE
125523-AF-7	CIGNA CORP		03/18/2021	ASSIGNMENT OF SECURITIES		4,774,496	4,434,000	4,486,199	3,768,904		(4,421)		(4,421)		4,482,314		(48,314)	(48,314)	395,769	07/15/2023	2.B FE
125523-CL-2	CIGNA CORP		03/24/2021	Various		21,746,498	22,000,000	21,963,040	21,965,656		778		778		21,966,434		(219,936)	(219,936)	278,608	03/15/2030	2.B FE
125581-GZ-5	CIT GROUP INC		02/18/2021	Various		6,673,660	6,533,000	6,533,000	6,533,000						6,533,000		140,660	140,660	69,686	11/13/2029	3.A FE
172967-ME-8	CITIGROUP INC		03/22/2021	GOLDMAN, SACHS & CO.		18,400,035	16,667,000	16,667,000	16,667,000						16,667,000		1,733,035	1,733,035	339,044	03/20/2030	2.A FE
17401Q-AL-5	CITIZENS BANK NA		01/13/2021	GOLDMAN, SACHS & CO.		10,291,400	10,000,000	9,990,700	9,997,266		75		75		9,997,341		294,059	294,059	36,069	05/26/2022	2.A FE
174610-AN-5	CITIZENS FINANCIAL GROUP INC		03/11/2021	JPMORGAN CHASE & CO.		5,028,850	5,000,000	4,997,400	4,999,685		112		112		4,999,797		29,053	29,053	74,878	07/28/2021	2.A FE
12563D-AA-3	CK HUTCHISON INTERNATIONAL (19) (I	D	02/11/2021	Various		8,793,277	8,259,000	8,830,473			(7,310)		(7,310)		8,823,164		(29,887)	(29,887)	99,971	09/06/2029	1.F FE
185899-AJ-0	CLEVELAND-CLIFFS INC		03/11/2021	ASSIGNMENT OF SECURITIES		296,663	270,000	255,150	256,601		416		416		257,017		12,983	12,983	37,328	10/17/2025	4.B FE
185899-AK-7	CLEVELAND-CLIFFS INC		02/17/2021	Various		4,552,340	4,565,000	4,565,000							4,565,000		(12,660)	(12,660)	441	03/01/2029	1.D Z
185899-AL-5	CLEVELAND-CLIFFS INC		03/11/2021	Various		4,543,670	4,565,000	4,565,000							4,565,000		(21,330)	(21,330)	3,109	03/01/2031	4.C FE
191216-CP-3	COCA-COLA CO		03/22/2021	BARCLAYS		1,169,252	1,011,000	1,306,215			(2,832)		(2,832)		1,303,384		(134,132)	(134,132)	20,736	03/25/2040	1.E FE
191216-CU-2	COCA-COLA CO		02/19/2021	Various		20,376,000	20,000,000	19,975,800	19,977,972		447		447		19,978,419		397,581	397,581	63,639	06/01/2027	1.E FE
191216-CW-8	COCA-COLA CO		02/26/2021	WELLS FARGO		4,339,215	4,500,000	4,497,795	4,497,852		15		15		4,497,867		(158,652)	(158,652)	28,438	06/01/2040	1.E FE
20030N-CS-8	COMCAST CORPORATION		02/19/2021	KEYCORP		4,538,960	4,000,000	3,995,080	3,996,503		96		96		3,996,599		542,361	542,361	56,178	10/15/2025	1.G FE
20030N-CU-3	COMCAST CORPORATION		03/02/2021	GOLDMAN, SACHS & CO.		11,806,000	10,000,000	9,994,300	9,995,155		70		70		9,995,225		1,810,775	1,810,775	164,097	10/15/2030	1.G FE
200340-AT-4	COMERICA INCORPORATED		02/09/2021	BANK OF AMERICA/MERRILL LYNCH		9,872,155	8,500,000	8,468,125	8,473,290		311		311		8,473,600		1,398,555	1,398,555	179,444	02/01/2029	2.A FE
201723-AP-8	COMMERCIAL METALS COMPANY		01/22/2021	CANTOR FITZGERALD		1,771,869	1,735,000	1,735,000							1,735,000		36,869	36,869		02/15/2031	1.D Z
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS		03/10/2021	Various		4,558,400	4,480,000	4,480,000							4,480,000		78,400	78,400		04/15/2029	4.A FE
205768-AR-5	COMSTOCK RESOURCES INC		03/04/2021	Various		4,211,550	3,820,000	3,639,600	3,650,215		3,578		3,578		3,653,793		443,157	443,157	320,482	08/15/2026	5.A FE
205768-AS-3	COMSTOCK RESOURCES INC		02/18/2021	OPPENHEIMER & CO., INC.		867,041	849,000	849,000							849,000		18,041	18,041		03/01/2029	4.B FE
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW		03/22/2021	JPMORGAN CHASE & CO.		5,139,120	4,800,000	4,789,056	4,789,757		218		218		4,789,975		349,145	349,145	77,273	04/01/2030	2.A FE
209111-FZ-1	CONSOLIDATED EDISON COMPANY OF NEW		02/11/2021	BANK OF AMERICA/MERRILL LYNCH		7,431,963	7,700,000	7,653,646	7,653,726		75		75		7,653,801		(221,838)	(221,838)	59,675	12/01/2060	1.G FE
21036P-AW-8	CONSTELLATION BRANDS INC		03/11/2021	TD SECURITIES		13,421,070	13,000,000	12,945,660	12,979,036		2,278		2,278		12,981,314		439,756	439,756	122,489	11/07/2022	2.C FE
21036P-AX-6	CONSTELLATION BRANDS INC		03/31/2021	TD SECURITIES		7,324,940	7,000,000	6,993,490	6,997,122		344		344		6,997,466		327,474	327,474	143,111	02/15/2023	2.C FE
21039C-AA-2	CONSTELLIUM SE (FRANCE)		01/21/2021	Various		3,714,938	3,450,000	3,511,250	3,506,526		(711)		(711)		3,505,815		209,123	209,123	20,625	06/15/2028	4.B FE
212015-AQ-4	CONTINENTAL RESOURCES INC		01/27/2021	CANTOR FITZGERALD		3,043,893	3,179,000	2,656,318	2,661,237		717		717		2,661,954		381,938	381,938	25,096	06/01/2044	3.A FE
74977R-DF-8	COOPERATIEVE RABOBANK UA	D	03/25/2021	THE ALLSTATE CORPORATION		9,484,700	9,500,000	9,477,485	9,483,674		1,026		1,026		9,484,700				168,328	07/22/2024	1.G FE
22160K-AN-5	COSTCO WHOLESALE CORPORATION		03/16/2021	Various		9,133,037	9,000,000	8,979,750	8,981,631		397		397		8,982,028		151,009	151,009	21,836	06/20/2027	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12598F-AA-7	CPI CARD GROUP INC		03/01/2021	JEFFERIES & COMPANY, INC.		843,563	825,000	825,000							825,000		18,563	18,563		03/15/2026	1.D Z
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		01/22/2021	WELLS FARGO		4,492,170	4,218,000	4,289,321	4,280,179		(1,234)		(1,234)		4,278,945		213,225	213,225	101,686	03/15/2026	3.C FE
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	D	03/25/2021	THE ALLSTATE CORPORATION		4,992,997	5,000,000	4,991,450	4,992,619		378		378		4,992,997				68,014	04/09/2025	1.E FE
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		01/07/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		6,053,400	6,000,000	6,115,500	6,010,250	5,954	(1,260)		4,694		6,014,944		38,456	38,456	101,042	04/01/2023	4.A FE
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		03/31/2021	Various		2,358,000	2,400,000	2,022,000	2,042,270		7,102		7,102		2,049,371		308,629	308,629	44,859	05/01/2027	4.A FE
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP		03/31/2021	JPMORGAN CHASE & CO.		1,970,000	2,000,000	2,000,000							2,000,000		(30,000)	(30,000)	24,667	02/01/2029	4.A FE
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		01/19/2021	JPMORGAN CHASE & CO.		3,260,000	3,200,000	3,200,000							3,200,000		60,000	60,000	267	02/15/2029	1.D Z
22822V-AU-5	CROWN CASTLE INTERNATIONAL CORP		03/05/2021	BANK OF AMERICA/MERRILL LYNCH		4,144,185	4,500,000	4,490,370	4,490,471		36		36		4,490,507		(346,322)	(346,322)	107,250	01/15/2051	2.C FE
126307-AU-1	CSC HOLDINGS LLC		01/07/2021	GOLDMAN, SACHS & CO.		1,461,200	1,405,000	1,425,617	1,418,616		(72)		(72)		1,418,544		42,656	42,656	11,377	05/15/2026	3.C FE
126307-AZ-0	CSC HOLDINGS LLC		03/11/2021	GOLDMAN, SACHS & CO.		3,315,900	3,000,000	3,199,375	3,161,872		(4,658)		(4,658)		3,157,214		158,686	158,686	121,333	02/01/2029	3.C FE
126307-BA-4	CSC HOLDINGS LLC		03/11/2021	GOLDMAN, SACHS & CO.		3,165,900	3,000,000	3,221,940	3,215,195		(6,049)		(6,049)		3,209,146		(43,246)	(43,246)	115,000	01/15/2030	4.C FE
126307-BD-8	CSC HOLDINGS LLC		03/11/2021	GOLDMAN, SACHS & CO.		3,439,800	3,500,000	3,612,750	3,610,094		(2,435)		(2,435)		3,607,659		(167,859)	(167,859)	46,764	12/01/2030	4.C FE
126307-BF-3	CSC HOLDINGS LLC		03/10/2021	CREDIT SUISSE		2,823,750	3,000,000	3,000,000	2,943,750	56,250			56,250		3,000,000		(176,250)	(176,250)	57,656	02/15/2031	3.C FE
22944B-AK-4	CSMC 2007-5 1A10		03/25/2021	CANCELLED TRADE		62											62	62		08/25/2037	6. *
22944B-AF-5	CSMC 2007-5 1A6		03/25/2021	CANCELLED TRADE		38											38	38		08/25/2037	6. *
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP		01/25/2021	SEAPORT GROUP		1,898,531	1,841,000	1,892,625	1,864,862		(680)		(680)		1,864,181		34,350	34,350	15,035	06/01/2025	3.B FE
263534-CN-7	CTVA		03/25/2021	THE ALLSTATE CORPORATION		4,996,223	5,000,000	4,995,500	4,996,026		197		197		4,996,223				73,194	07/15/2025	1.G FE
126650-CK-4	CVS HEALTH CORP		03/15/2021	GOLDMAN, SACHS & CO.		8,078,226	7,800,000	7,796,646	7,799,184		109		109		7,799,293		278,933	278,933	179,725	07/20/2022	2.B FE
126650-CT-5	CVS HEALTH CORP		03/31/2021	GOLDMAN, SACHS & CO.		2,900,853	2,897,000	2,888,917	2,896,295		442		442		2,896,737		4,116	4,116	21,204	06/01/2021	2.B FE
126650-DJ-6	CVS HEALTH CORP		03/24/2021	BANK OF AMERICA/MERRILL LYNCH		10,929,900	10,000,000	9,977,700	9,979,101		447		447		9,979,547		950,353	950,353	182,292	04/01/2030	2.B FE
126650-DN-7	CVS HEALTH CORP		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,673,350	5,000,000	4,991,800	4,992,072		147		147		4,992,219		(318,869)	(318,869)	48,611	08/21/2030	2.B FE
233851-DJ-0	DAIMLER FINANCE NORTH AMERICA LLC	C	03/09/2021	BARCLAYS		10,044,000	10,000,000	9,988,400	9,998,623		784		784		9,999,407		44,594	44,594	118,181	05/04/2021	2.A FE
233851-DN-1	DAIMLER FINANCE NORTH AMERICA LLC	C	03/30/2021	GOLDMAN, SACHS & CO.		13,669,340	13,400,000	13,387,538	13,396,354		1,068		1,068		13,397,421		271,919	271,919	203,792	11/05/2021	2.A FE
233851-DR-2	DAIMLER FINANCE NORTH AMERICA LLC	C	03/31/2021	RBC DOMINION SECURITIES		22,573,980	22,000,000	21,967,000	21,987,050		2,919		2,919		21,989,969		584,011	584,011	463,344	02/22/2022	2.A FE
235825-AG-1	DANA INC		01/20/2021	BARCLAYS		4,708,875	4,350,000	4,420,000	4,416,427		(789)		(789)		4,415,638		293,237	293,237	24,992	06/15/2028	3.C FE
23918K-AS-7	DAVITA INC		02/24/2021	Various		2,813,065	2,740,000	2,740,000	2,740,000						2,740,000		73,065	73,065	29,921	06/01/2030	4.A FE
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2021	SCHEDULED REDEMPTION		3,043,062	3,043,062	3,174,364	3,053,287		(10,225)		(10,225)		3,043,062				102,216	07/02/2024	2.B FE
247361-ZZ-4	DELTA AIR LINES INC		03/11/2021	GOLDMAN, SACHS & CO.		2,891,513	2,490,000	2,489,651	2,489,680		11		11		2,489,691		401,822	401,822	139,258	01/15/2026	3.A FE
23291K-AG-0	DH EUROPE FINANCE II SARL		03/11/2021	Various		25,133,990	24,000,000	24,563,460	24,490,989		(25,244)		(25,244)		24,465,745		668,245	668,245	172,333	11/15/2024	2.A FE
25243Y-AY-5	DIAGEO CAPITAL PLC	D	03/25/2021	Various		18,367,144	17,180,000	17,141,689	17,159,613		1,187		1,187		17,160,800		1,206,344	1,206,344	271,826	09/18/2023	1.G FE
25243Y-BA-6	DIAGEO CAPITAL PLC	D	03/25/2021	THE ALLSTATE CORPORATION		6,998,541	7,000,000	6,997,970	6,998,450		91		91		6,998,541				62,392	10/24/2024	1.G FE
25243Y-BC-2	DIAGEO CAPITAL PLC	D	02/12/2021	Various		19,007,215	18,500,000	18,431,920	18,440,086		1,559		1,559		18,441,645		565,570	565,570	97,510	09/29/2025	1.G FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		03/04/2021	ASSIGNMENT OF SECURITIES		1,180,000	1,180,000	1,206,550	1,180,040		(15)		(15)		1,180,025		(25)	(25)	15,213	06/15/2021	3.B FE
25470X-AY-1	DISH DBS CORP		03/10/2021	RBC DOMINION SECURITIES		2,185,000	2,000,000	2,223,136	2,183,370		(5,683)		(5,683)		2,177,687		7,313	7,313	108,069	07/01/2026	4.C FE
25746U-DG-1	DOMINION ENERGY INC		03/24/2021	RBC DOMINION SECURITIES		12,247,615	11,500,000	11,384,425	11,391,733		2,345		2,345		11,394,078		853,537	853,537	188,672	04/01/2030	2.B FE
260543-DD-2	DOW CHEMICAL COMPANY (THE)		03/19/2021	MORGAN STANLEY		2,659,581	2,700,000	2,680,020	2,680,147		85		85		2,680,232		(20,651)	(20,651)	55,890	11/15/2050	2.B FE
233293-AS-8	DPL INC		01/29/2021	RBC DOMINION SECURITIES		4,531,500	4,240,000	4,240,000	4,240,000						4,240,000		291,500	291,500	108,341	07/01/2025	3.A FE
26250U-AY-1	DRSLF_26-R		01/15/2021	SOCIETE GENERALE		4,180,030	4,300,000	3,374,941	3,528,126		16,222		16,222		3,544,348		635,682	635,682	66,934	04/16/2029	3.C FE
26249M-AW-7	DRSLF_37-R CLO		02/04/2021	SOCIETE GENERALE		2,188,910	2,300,000	1,725,000	1,809,732		11,082		11,082		1,820,813		368,097	368,097	39,929	01/15/2031	3.C FE
26442C-AM-6	DUKE ENERGY CAROLINAS		03/24/2021	CREDIT SUISSE		1,161,568	1,011,000	1,287,734			(2,456)		(2,456)		1,285,278		(123,709)	(123,709)	12,055	12/15/2041	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26442C-AQ-7	DUKE ENERGY CAROLINAS LLC		03/25/2021	THE ALLSTATE CORPORATION		9,998,833	10,000,000	9,996,100	9,998,699		134		134		9,998,833				131,944	03/15/2023	1.F FE
26441C-BH-7	DUKE ENERGY CORP		03/10/2021	Various		9,942,560	10,000,000	10,605,800	10,588,310		(11,362)		(11,362)		10,576,948		(634,388)	(634,388)	68,736	06/01/2030	2.A FE
26441C-BJ-3	DUKE ENERGY CORP		02/19/2021	SUNTRUST INVESTMENT SERVICES, INC.		4,506,300	4,500,000	4,497,795	4,497,927		62		62		4,497,989		8,311	8,311	18,225	09/15/2025	2.A FE
277432-AV-2	EASTMAN CHEMICAL COMPANY		03/08/2021	JPMORGAN CHASE & CO.		5,113,500	5,000,000	4,986,350	4,995,768		876		876		4,996,644		116,856	116,856	48,125	12/01/2021	2.C FE
278642-AW-3	EBAY INC		03/25/2021	BARCLAYS		5,057,450	5,000,000	5,158,800	5,150,837		(3,602)		(3,602)		5,147,235		(89,785)	(89,785)	74,250	03/11/2030	2.A FE
278865-BF-6	ECOLAB INC		02/26/2021	JPMORGAN CHASE & CO.		4,214,925	4,500,000	4,497,390	4,497,480		40		40		4,497,519		(282,594)	(282,594)	32,338	01/30/2031	1.G FE
29261A-AA-8	ENCOMPASS HEALTH CORP		03/11/2021	GOLDMAN, SACHS & CO.		7,185,850	7,000,000	6,973,749	6,975,879		(2)		(2)		6,975,877		209,973	209,973	196,000	02/01/2028	4.A FE
29261A-AB-6	ENCOMPASS HEALTH CORP		03/11/2021	GOLDMAN, SACHS & CO.		7,308,350	7,000,000	6,975,000	6,974,713		343		343		6,975,056		333,294	333,294	206,889	02/01/2030	4.A FE
29261A-AE-0	ENCOMPASS HEALTH CORP		03/22/2021	Various		4,290,094	4,060,000	4,060,000	4,060,000						4,060,000		230,094	230,094	79,984	04/01/2031	4.A FE
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER		03/30/2021	GOLDMAN, SACHS & CO.		3,018,930	2,931,000	3,025,330	2,995,810		(4,932)		(4,932)		2,990,878		28,052	28,052	107,918	01/30/2026	3.C FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		03/24/2021	Various		14,740,313	13,843,000	13,674,137	13,614,744		8,017		8,017		13,622,760		1,117,552	1,117,552	426,158	01/30/2028	3.C FE
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP/ EER		03/26/2021	BANK OF AMERICA/MERRILL LYNCH		1,654,988	1,565,000	1,565,000	1,565,000						1,565,000		89,988	89,988	84,961	07/15/2025	3.C FE
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I		03/26/2021	JPMORGAN CHASE & CO.		6,331,296	6,310,000	6,310,000							6,310,000		21,296	21,296	2,254	04/01/2029	4.A FE
29279X-AA-8	ENDURANCE ACQUISITION MERGER SUB		01/28/2021	Various		3,000,000	3,000,000	3,000,000							3,000,000					02/15/2029	1.D Z
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV	D	03/09/2021	JPMORGAN CHASE & CO.		6,904,262	6,720,000	6,699,840	6,714,058		812		812		6,714,870		189,392	189,392	56,887	05/25/2022	2.A FE
29278G-AD-0	ENEL FINANCE INTERNATIONAL NV	D	03/09/2021	BNP CAPITAL MARKETS		10,417,300	10,000,000	9,965,600	9,985,202		1,232		1,232		9,986,434		430,866	430,866	118,403	04/06/2023	2.A FE
29272W-AC-3	ENERGIZER HOLDINGS INC		03/11/2021	GOLDMAN, SACHS & CO.		7,813,457	7,658,000	7,790,700	7,783,816		(5,319)		(5,319)		7,778,497		34,960	34,960	90,939	06/15/2028	4.B FE
29272W-AD-1	ENERGIZER HOLDINGS INC		03/11/2021	GOLDMAN, SACHS & CO.		6,958,350	7,000,000	6,995,625	6,995,734		88		88		6,995,822		(37,472)	(37,472)	140,365	03/31/2029	4.B FE
29278N-AN-3	ENERGY TRANSFER OPERATING LP		03/26/2021	HSBC SECURITIES, INC.		5,792,500	5,000,000	5,402,410	5,327,230		(11,037)		(11,037)		5,316,193		476,307	476,307	90,903	06/01/2027	2.C FE
29336T-AA-8	ENLINK MIDSTREAM LLC		03/31/2021	JPMORGAN CHASE & CO.		4,223,395	4,517,000	4,146,210	4,174,849		7,942		7,942		4,182,791		40,604	40,604	83,627	06/01/2029	3.A FE
29362U-AC-8	ENTEGRIS INC		03/18/2021	GOLDMAN, SACHS & CO.		1,941,100	1,880,000	1,880,000	1,880,000						1,880,000		61,100	61,100	35,870	04/15/2028	3.B FE
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		02/12/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		6,008,585	5,307,000	5,347,137	5,331,933		(1,583)		(1,583)		5,330,350		678,235	678,235	373,259	07/15/2024	5.A FE
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		03/15/2021	ASSIGNMENT OF SECURITIES		8,500,000	8,500,000	8,491,330	8,499,467		379		379		8,499,846		154	154	100,938	04/15/2021	2.A FE
29379V-BS-1	ENTERPRISE PRODUCTS OPERATING LLC		03/11/2021	BARCLAYS		10,271,000	10,000,000	9,998,500	9,999,489		96		96		9,999,585		271,415	271,415	217,778	02/01/2022	2.A FE
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		03/05/2021	Market Axess		2,011,230	2,250,000	2,232,743	2,232,870		61		61		2,232,931		(221,701)	(221,701)	42,400	02/15/2052	2.A FE
29446M-AJ-1	EQUINOR ASA	D	02/19/2021	Jane Street Execution Services, LLC		4,671,315	4,500,000	4,481,955	4,483,804		442		442		4,484,246		187,069	187,069	46,156	01/22/2026	1.D FE
26907Y-AA-2	ESH HOSPITALITY INC		03/15/2021	Various		20,553,000	20,150,000	20,230,750	20,217,312		(10,311)		(10,311)		20,207,000		346,000	346,000	399,642	05/01/2025	3.C FE
30037D-AA-3	EVERGY METRO INC		03/01/2021	Various		4,919,289	4,733,000	4,727,510	4,727,804		65		65		4,727,869		191,420	191,420	22,769	06/01/2030	1.F FE
30040W-AA-6	EVERSOURCE ENERGY		02/16/2021	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	9,978,900	9,999,085		557		557		9,999,641		359	359	104,861	03/15/2021	2.A FE
30212P-AS-4	EXPEDIA GROUP INC		03/03/2021	Various		4,476,945	3,786,000	3,786,000	3,786,000						3,786,000		501,645	501,645	269,490	05/01/2025	2.C FE
30212P-AU-9	EXPEDIA GROUP INC		03/03/2021	ASSIGNMENT OF SECURITIES		997,866	900,000	900,000	900,000						900,000				119,216	05/01/2025	2.C FE
30217A-AC-7	EXPERIAN FINANCE PLC	D	03/31/2021	SOCIETE GENERALE		5,079,750	5,000,000	4,948,500	4,953,152		1,168		1,168		4,954,320		125,430	125,430	79,063	03/08/2030	2.A FE
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERV		03/03/2021	TENDER OFFER		17,199,314	15,617,000	16,450,985	16,345,686		(21,043)		(21,043)		16,324,643		874,671	874,671	257,681	08/15/2026	2.B FE
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		03/10/2021	Various		6,396,698	5,663,000	5,829,938	4,650,007		(3,620)		(3,620)		5,827,428		286,120	286,120	347,449	05/21/2029	2.B FE
316773-CY-4	FIFTH THIRD BANCORP		01/13/2021	TD SECURITIES		8,467,200	8,000,000	7,997,760	7,998,237		16		16		7,998,253		468,947	468,947	88,139	01/28/2025	2.A FE
316773-CZ-1	FIFTH THIRD BANCORP		01/13/2021	PNC CAPITAL MARKETS LLC		8,217,120	8,000,000	7,994,880	7,995,978		66		66		7,996,044		221,076	221,076	25,278	05/05/2023	2.A FE
343498-AC-5	FLOWERS FOODS INC		03/23/2021	BARCLAYS		6,857,690	7,000,000	6,965,980			134		134		6,966,114		(108,424)	(108,424)	7,467	03/15/2031	2.B FE
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/19/2021	JPMORGAN CHASE & CO.		1,072,500	1,000,000	1,052,500	1,038,282		(2,433)		(2,433)		1,035,849		36,651	36,651	18,222	05/15/2024	3.A FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/22/2021	Various		19,676,312	18,433,000	18,732,010	18,583,056		(16,436)		(16,436)		18,566,620		1,109,692	1,109,692	474,120	03/15/2023	3.A FE
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE	D	03/22/2021	RBC DOMINION SECURITIES		2,616,242	2,661,000	2,961,147			(1,569)		(1,569)		2,959,578		(343,336)	(343,336)	64,160	01/16/2050	1.G FE
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		01/06/2021	BARCLAYS		4,040,000	4,000,000	3,750,000	3,851,733		2,680		2,680		3,854,413		185,587	185,587	64,022	01/09/2022	3.A FE
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		03/10/2021	Jane Street Execution Services, LLC		2,704,450	2,500,000	2,499,225	2,499,559		30		30		2,499,589		204,861	204,861	47,500	09/21/2023	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35137L-AL-9	FOX CORP		03/24/2021	BANK OF AMERICA/MERRILL LYNCH		8,259,328	7,700,000	7,684,523	7,685,485		313		313		7,685,798		573,530	573,530	125,767	04/08/2030	2.B FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		02/19/2021	Various		4,806,458	3,784,000	3,386,325	3,408,359		1,101		1,101		3,409,461		1,396,997	1,396,997	90,145	03/15/2043	3.B FE
35671D-CF-0	FREEPORT-MCMORAN INC		03/05/2021	BARCLAYS		2,160,000	2,000,000	2,000,000	2,000,000						2,000,000		160,000	160,000	44,389	03/01/2030	3.B FE
36319T-AA-4	GALXY 2017-23A A CLO		03/17/2021	CALLED @ 100.000		8,105,000	8,105,000	8,105,114			1		1		8,105,115		(115)	(115)	47,821	04/24/2029	1.A FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		03/01/2021	CANCELLED TRADE		23,351											23,351	23,351		10/27/2022	6. *
366651-AE-7	GARTNER INC		03/17/2021	CREDIT SUISSE		1,975,000	2,000,000	2,000,000	2,000,000						2,000,000		(25,000)	(25,000)	35,625	10/01/2030	3.C FE
361448-BD-4	GATX CORPORATION		03/09/2021	GOLDMAN, SACHS & CO.		3,905,106	3,560,000	3,557,722	3,558,590		82		82		3,558,672		346,434	346,434	88,614	02/15/2024	2.B FE
36166T-AB-6	GCI LLC		03/22/2021	SUNTRUST INVESTMENT SERVICES, INC.		2,047,500	2,000,000	2,000,000	2,000,000						2,000,000		47,500	47,500	44,069	10/15/2028	4.C FE
369550-BH-0	GENERAL DYNAMICS CORPORATION		03/22/2021	Various		4,208,708	3,599,000	3,979,677	2,224,323		(3,841)		(3,841)		3,976,485		232,223	232,223	71,645	04/01/2040	1.F FE
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/01/2021	ASSIGNMENT OF SECURITIES		4,250,000	4,250,000	4,246,983	4,249,890		110		110		4,250,000				74,375	03/01/2021	2.C FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		03/26/2021	UNION BANK OF SWITZERLAND		4,305,888	4,405,000	4,282,613	4,283,863	13,728	4,692		18,420		4,302,283		3,605	3,605	142,006	10/01/2025	4.A FE
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY		03/24/2021	GOLDMAN, SACHS & CO.		2,022,500	2,000,000	2,000,000	1,980,400	19,600			19,600		2,000,000		22,500	22,500	44,000	01/15/2027	4.A FE
36159R-AK-9	GEO GROUP INC		03/26/2021	ASSIGNMENT OF SECURITIES		702,000	702,000	723,938	696,363	5,637			5,637		702,000				28,755	01/15/2022	4.A FE
37331N-AJ-0	GEORGIA-PACIFIC LLC		02/19/2021	MORGAN STANLEY		9,282,600	9,000,000	8,998,200	8,998,413		46		46		8,998,460		284,140	284,140	62,563	09/30/2025	1.G FE
37331N-AK-7	GEORGIA-PACIFIC LLC		02/08/2021	GOLDMAN, SACHS & CO.		5,251,200	5,000,000	4,993,800	4,994,172		61		61		4,994,233		256,967	256,967	31,944	04/30/2030	1.G FE
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	03/11/2021	GOLDMAN, SACHS & CO.		3,042,150	3,000,000	2,982,500	2,983,644		674		674		2,984,318		57,832	57,832	62,813	08/01/2025	3.C FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	A	03/11/2021	GOLDMAN, SACHS & CO.		874,395	900,000	892,539	892,626		171		171		892,797		(18,402)	(18,402)	11,200	08/01/2028	4.C FE
36168Q-AM-6	GFL ENVIRONMENTAL INC	A	03/19/2021	Various		7,655,888	7,918,000	7,918,000	7,918,000						7,918,000		(262,113)	(262,113)	66,155	09/01/2028	3.C FE
375558-BS-1	GILEAD SCIENCES INC		03/01/2021	Jane Street Execution Services, LLC		2,538,243	2,700,000	2,687,877	2,687,994		80		80		2,688,074		(149,831)	(149,831)	29,835	10/01/2040	2.A FE
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	D	02/22/2021	BNP CAPITAL MARKETS		5,387,700	5,000,000	4,973,800	4,982,263		729		729		4,982,992		404,708	404,708	34,583	06/01/2024	1.F FE
37954F-AH-7	GLOBAL PART/GLP FINANCE		02/03/2021	EXCHANGE		8,623,410	8,550,000	8,623,410	8,621,187		(862)		(862)		8,620,325		3,085	3,085	189,406	01/31/2029	4.B FE
37940X-AD-4	GLOBAL PAYMENTS INC		03/29/2021	GOLDMAN, SACHS & CO.		3,061,110	3,000,000	2,990,190	2,990,726		216		216		2,990,942		70,168	70,168	32,867	05/15/2030	2.C FE
361841-AL-3	GLP CAPITAL LP		03/11/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		2,035,658	1,796,000	1,756,196	1,755,828		760		760		1,756,588		279,070	279,070	63,459	01/15/2029	2.C FE
361841-AN-9	GLP CAPITAL LP		03/15/2021	WELLS FARGO		3,706,465	3,500,000	3,496,465	3,497,354		143		143		3,497,497		208,968	208,968	63,836	09/01/2024	2.C FE
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		03/16/2021	MORGAN STANLEY		2,042,159	1,818,000	1,849,015	1,840,609		(989)		(989)		1,839,619		202,540	202,540	28,368	06/01/2025	2.C FE
361841-AH-2	GLP CAPITAL LP FIN II		03/15/2021	JPMORGAN CHASE & CO.		7,421,205	6,582,000	6,697,913	6,663,697		(2,852)		(2,852)		6,660,845		760,360	760,360	149,375	04/15/2026	2.C FE
38141G-XR-0	GOLDMAN SACHS GROUP INC/THE		03/22/2021	GOLDMAN, SACHS & CO.		3,034,112	3,200,000	3,200,000							3,200,000		(165,888)	(165,888)	10,093	01/27/2032	1.F FE
40139L-AG-8	GUARDIAN LIFE GLOBAL FUNDING		03/25/2021	THE ALLSTATE CORPORATION		7,993,727	8,000,000	7,992,640	7,993,390		337		337		7,993,727				22,489	06/23/2025	1.B FE
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES		01/15/2021	MATURED		3,000,000	3,000,000	2,996,640	3,000,000						3,000,000				42,750	01/15/2021	2.B FE
41284V-AB-8	HARLEY-DAVIDSON FINANCIAL SERVICES		03/30/2021	WELLS FARGO		15,065,250	15,000,000	14,997,450	14,999,655		222		222		14,999,877		65,373	65,373	192,292	05/21/2021	2.B FE
404119-AJ-8	HCA INC		03/11/2021	Various		2,664,803	1,927,000	2,075,809	2,051,176		(1,092)		(1,092)		2,050,084		614,720	614,720	47,704	11/06/2033	3.C FE
404119-BV-0	HCA INC		03/11/2021	GOLDMAN, SACHS & CO.		2,358,945	1,900,000	1,900,000	1,900,000						1,900,000		458,945	458,945	26,125	06/15/2047	2.C FE
404119-CA-5	HCA INC		03/11/2021	GOLDMAN, SACHS & CO.		5,081,094	4,980,000	5,040,750	5,039,225		(1,144)		(1,144)		5,038,081		43,013	43,013	93,928	09/01/2030	3.B FE
40414L-AL-3	HCP INC		01/28/2021	TENDER OFFER		2,229,961	2,005,000	2,218,125			(4,338)		(4,338)		2,213,788		16,173	16,173	35,178	08/15/2024	2.A FE
42218S-AD-0	HEALTH CARE SERVICE CORPORATION		02/12/2021	CANTOR FITZGERALD		20,460,800	20,000,000	19,953,000	19,958,301		1,169		1,169		19,959,470		501,330	501,330	63,333	06/01/2025	1.G FE
42218S-AF-5	HEALTH CARE SERVICE CORPORATION		03/19/2021	RBC DOMINION SECURITIES		9,290,905	9,500,000	9,461,905	9,463,903		788		788		9,464,690		(173,785)	(173,785)	65,022	06/01/2030	1.G FE
427866-BF-4	HERSHEY COMPANY THE		02/23/2021	LOOP CAPITAL MARKETS		5,035,800	5,000,000	4,990,750	4,991,807		273		273		4,992,080		43,720	43,720	10,500	06/01/2025	1.F FE
431318-AU-8	HILCORP ENERGY I LP		03/26/2021	BANK OF AMERICA/MERRILL LYNCH		1,376,850	1,370,000	1,370,000							1,370,000		6,850	6,850	14,880	02/01/2029	3.C FE
431318-AV-6	HILCORP ENERGY I LP		03/25/2021	SUNTRUST INVESTMENT SERVICES, INC.		1,573,031	1,575,000	1,575,000							1,575,000		(1,969)	(1,969)	17,588	02/01/2031	3.C FE
431571-AE-8	HILLENBRAND INC		02/24/2021	BAIRD (ROBERT W.) & CO. INC.		2,271,705	2,252,000	2,252,000							2,252,000		19,705	19,705		03/31/2031	3.A FE
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		14,490,000	14,000,000	14,198,305	14,122,453		(2,640)		(2,640)		14,119,813		370,187	370,187	157,451	05/01/2026	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		03/11/2021	GOLDMAN, SACHS & CO.		3,702,300	3,500,000	3,631,306	3,624,327		(3,156)		(3,156)		3,621,170		81,130	81,130	113,750	01/15/2030	3.B FE
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY		01/19/2021	BANK OF AMERICA/MERRILL LYNCH		2,653,125	2,500,000	2,500,000	2,500,000						2,500,000		153,125	153,125	29,861	05/01/2025	3.B FE
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		03/11/2021	GOLDMAN, SACHS & CO.		5,039,000	5,000,000	5,000,000	5,000,000						5,000,000		39,000	39,000	54,167	05/01/2029	3.B FE
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY		03/11/2021	GOLDMAN, SACHS & CO.		1,506,075	1,500,000	1,500,000	1,500,000						1,500,000		6,075	6,075	17,333	05/01/2031	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		03/11/2021	GOLDMAN, SACHS & CO.		4,839,000	5,000,000	5,000,000							5,000,000		(161,000)	(161,000)	21,649	02/15/2032	3.B FE
437076-CC-4	HOME DEPOT INC		02/12/2021	CREDIT SUISSE		16,748,438	15,000,000	14,867,100	14,870,657		608		608		14,871,265		1,877,173	1,877,173	167,406	04/15/2040	1.F FE
438516-CB-0	HONEYWELL INTERNATIONAL INC		02/19/2021	GOLDMAN, SACHS & CO.		9,242,190	9,000,000	8,999,100	8,999,207		25		25		8,999,233		242,957	242,957	27,675	06/01/2025	1.F FE
44267D-AB-3	HOWARD HUGHES CORP		02/02/2021	Various		7,244,531	7,025,000	7,178,688	7,088,501		(2,345)		(2,345)		7,086,156		(52,375)	(52,375)	354,445	03/15/2025	3.C FE
44267D-AD-9	HOWARD HUGHES CORP		03/17/2021	GOLDMAN, SACHS & CO.		3,101,250	3,000,000	3,026,190	3,025,285		(854)		(854)		3,024,431		76,819	76,819	94,510	08/01/2028	3.C FE
44267D-AE-7	HOWARD HUGHES CORP		01/21/2021	Various		4,336,793	4,330,000	4,330,000							4,330,000		6,793	6,793		02/01/2029	1.D Z
443201-AA-6	HOWMET AEROSPACE INC		02/11/2021	Various		5,833,300	4,990,000	4,990,000	4,990,000						4,990,000		843,300	843,300	95,477	05/01/2025	3.A FE
404280-CC-1	HSBC	D	01/20/2021	HSBC SECURITIES, INC.		6,289,640	5,508,000	6,360,363			(5,468)		(5,468)		6,354,895		(65,255)	(65,255)	36,472	05/22/2030	1.D FE
404280-BF-5	HSBC HOLDINGS PLC	D	01/20/2021	GOLDMAN, SACHS & CO.		2,066,100	2,022,000	2,066,970			(2,591)		(2,591)		2,064,379		1,720	1,720	29,322	01/05/2022	1.F FE
443628-AJ-1	HUDBAY MINERALS INC	A	02/22/2021	BARCLAYS		2,531,250	2,500,000	2,500,000							2,500,000		31,250	31,250		04/30/2026	1.D Z
446150-AQ-7	HUNTINGTON BANCSHARES INC		01/13/2021	Jane Street Execution Services, LLC		6,948,760	6,500,000	6,485,765	6,489,571		107		107		6,489,678		459,082	459,082	75,359	08/06/2024	2.A FE
446413-AN-6	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE		1,799,938	1,800,000	1,799,928	1,799,938						1,799,938				12,493	05/01/2025	2.C FE
446413-AP-1	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2021	EXCHANGE		5,399,797	5,400,000	5,399,784	5,399,797						5,399,797				40,950	05/01/2030	2.C FE
44644A-AD-9	HUNTINGTON NATIONAL BANK (THE)		03/09/2021	GOLDMAN, SACHS & CO.		10,027,400	10,000,000	9,977,400	9,997,098		1,527		1,527		9,998,625		28,775	28,775	105,625	05/14/2021	1.G FE
451102-BJ-5	ICAHN ENTERPRISES LP		01/04/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		7,249,636	7,233,000	7,331,589	7,227,962		(292)		(292)		7,227,671		21,965	21,965	193,382	02/01/2022	3.C FE
45256H-AE-8	IF_01-A CMBS		03/01/2021	SCHEDULED REDEMPTION		60,426	60,426	60,214	60,188		(85)		(85)		60,103				677	07/25/2031	1.B FE
45256#-AB-8	IMPACT CIL PARENT CMBS		03/11/2021	Various		4,501,501	4,501,501	4,501,330	4,252,906		28		28		4,501,279		222	222	77,087	10/28/2056	2.B FE
45569L-AC-5	INDIGO NATURAL RESOURCES LLC		02/09/2021	TD SECURITIES		1,020,000	1,000,000	1,000,000							1,000,000		20,000	20,000	1,344	02/01/2029	4.C FE
45669E-AD-8	INDX 2007-AR5 CM		03/25/2021	CANCELLED TRADE		157											157	157		05/25/2037	6. *
45674G-AA-2	INEOS QUATTRO HOLDINGS LTD	D	01/27/2021	GOLDMAN, SACHS & CO.		1,604,000	1,600,000	1,600,000							1,600,000		4,000	4,000		01/15/2026	1.D Z
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING COMP		03/30/2021	Jane Street Execution Services, LLC		5,400,950	5,000,000	5,414,400	5,310,776		(31,111)		(31,111)		5,279,665		121,285	121,285	62,569	06/15/2023	2.B FE
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	A	01/25/2021	BANK OF AMERICA/MERRILL LYNCH		1,035,000	1,000,000	1,025,000							1,025,000		10,000	10,000	23,000	09/15/2028	4.B Z
45866F-AE-4	INTERCONTINENTAL EXCHANGE INC		01/13/2021	TD SECURITIES		8,764,520	8,500,000	8,480,535	8,493,200		152		152		8,493,352		271,168	271,168	66,583	09/15/2022	2.A FE
45866F-AM-6	INTERCONTINENTAL EXCHANGE INC		02/24/2021	Various		11,073,550	11,000,000	10,989,330	10,990,694		575		575		10,991,269		82,281	82,281	15,186	06/15/2023	2.A FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		03/02/2021	KEYCORP		4,275,180	4,500,000	4,480,155	4,480,690		258		258		4,480,948		(205,768)	(205,768)	44,863	09/15/2032	2.A FE
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC		02/10/2021	JPMORGAN CHASE & CO.		6,883,240	7,000,000	6,928,880	6,929,214		105		105		6,929,319		(46,079)	(46,079)	100,333	09/15/2060	2.A FE
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		03/25/2021	THE ALLSTATE CORPORATION		19,964,282	20,000,000	19,933,000	19,962,728		1,554		1,554		19,964,282				414,000	02/19/2026	1.F FE
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO		02/24/2021	GOLDMAN, SACHS & CO.		3,772,300	3,500,000	3,486,630	3,490,762		399		399		3,491,161		281,139	281,139	29,458	05/15/2024	1.F FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		03/22/2021	GOLDMAN, SACHS & CO.		1,522,508	1,349,000	1,707,965			(3,615)		(3,615)		1,704,350		(181,842)	(181,842)	20,061	05/15/2039	1.F FE
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CO		02/10/2021	WELLS FARGO		5,072,100	5,000,000	4,981,450	4,982,545		193		193		4,982,739		89,361	89,361	23,563	05/15/2030	1.F FE
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC		03/27/2021	ASSIGNMENT OF SECURITIES		1,202,052	1,090,000	1,212,797			(8,816)		(8,816)		1,203,981		(113,981)	(113,981)	132,653	04/15/2024	2.B FE
461070-AS-3	INTERSTATE POWER AND LIGHT CO		02/09/2021	MORGAN STANLEY		5,202,950	5,000,000	4,978,750	4,979,854		213		213		4,980,067		222,883	222,883	22,361	06/01/2030	2.A FE
46266T-AA-6	IQVIA INC		03/18/2021	Various		11,390,000	11,000,000	11,032,500	11,022,693		(1,405)		(1,405)		11,021,288		368,712	368,712	192,361	05/15/2027	3.C FE
465740-AA-6	ITRON INC		03/11/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		26,051,544	25,379,000	25,005,888	25,100,831	7,933	4,728		12,660		25,113,491		938,052	938,052	835,392	01/15/2026	4.C FE
832696-AS-7	J M SMUCKER CO		03/24/2021	Various		7,888,320	8,000,000	7,990,080	7,990,799		207		207		7,991,006		(102,686)	(102,686)	100,014	03/15/2030	2.B FE
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	D	03/04/2021	JPMORGAN CHASE & CO.		1,062,500	1,000,000	1,000,000	1,000,000						1,000,000		62,500	62,500	32,361	01/15/2028	3.A FE
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC		03/10/2021	SUNTRUST INVESTMENT SERVICES, INC.		5,036,521	4,651,000	4,649,113	4,647,730		174		174		4,647,904		388,617	388,617	117,082	07/02/2024	2.B FE
46647P-AS-5	JPMORGAN CHASE & CO		01/28/2021	JPMORGAN CHASE & CO.		9,394,701	9,280,000	9,407,826			(22,963)		(22,963)		9,384,863		9,838	9,838	38,951	06/18/2022	1.F FE
46647P-BF-2	JPMORGAN CHASE & CO		03/25/2021	THE ALLSTATE CORPORATION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				153,400	10/15/2025	1.F FE
46647P-BM-7	JPMORGAN CHASE & CO		03/15/2021	MORGAN STANLEY		4,461,435	4,500,000	4,500,000	4,500,000						4,500,000		(38,565)	(38,565)	56,351	04/22/2041	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46647P-BP-0	JPMORGAN CHASE & CO		03/02/2021	JPMORGAN CHASE & CO.		20,359,560	19,500,000	19,500,000	19,500,000						19,500,000		859,560	859,560	177,730	05/13/2031	1.G FE
46647P-BW-5	JPMORGAN CHASE & CO		02/19/2021	TD SECURITIES		4,978,900	5,000,000	5,000,000							5,000,000		(21,100)	(21,100)	2,744	02/04/2027	1.F FE
48128B-AB-7	JPMORGAN CHASE & CO		03/25/2021	THE ALLSTATE CORPORATION		19,999,811	20,000,000	19,999,400	19,999,787		24		24		19,999,811				412,778	01/15/2023	1.F FE
47049Q-AA-4	JTWN 2018-11A A1		03/23/2021	MORGAN STANLEY		4,000,000	4,000,000	3,900,000	3,912,558		4,900		4,900		3,917,458		82,542	82,542	23,958	07/14/2031	1.A FE
483007-AJ-9	KAISER ALUMINUM CORPORATION		03/03/2021	Various		6,338,400	6,085,000	6,075,028	6,075,496		137		137		6,075,633		262,767	262,767	122,850	03/01/2028	3.B FE
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		03/29/2021	BANK OF AMERICA/MERRILL LYNCH		3,009,000	3,009,000	3,009,000	3,009,000						3,009,000				75,784	09/15/2028	4.B FE
489399-AL-9	KENNEDY-WILSON INC		02/11/2021	Various		4,531,406	4,445,000	4,445,000							4,445,000		86,406	86,406	953	03/01/2029	4.A FE
489399-AM-7	KENNEDY-WILSON INC		02/03/2021	BANK OF AMERICA/MERRILL LYNCH		1,725,500	1,700,000	1,700,000							1,700,000		25,500	25,500		03/01/2031	4.A FE
49327M-2S-2	KEY BANK USA NA		01/21/2021	KEYBANC CAPITAL MARKETS		8,743,610	8,500,000	8,497,195	8,499,157		39		39		8,499,196		244,414	244,414	26,067	06/09/2022	1.G FE
50077L-AD-8	KRAFT HEINZ FOODS CO		03/09/2021	Various		243,563	225,000	235,100	234,707		(320)		(320)		234,387		2,426	2,426	8,588	06/01/2026	3.A FE
50077L-AU-0	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE		5,179,438	5,000,000	5,193,750	5,180,412		(975)		(975)		5,179,438				57,813	04/01/2030	3.A FE
50077L-AY-2	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE		6,954,933	6,500,000	6,957,750	6,955,421		(487)		(487)		6,954,933				97,703	10/01/2049	3.A FE
50077L-BA-3	KRAFT HEINZ FOODS CO		01/22/2021	EXCHANGE		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				32,453	05/15/2027	3.A FE
50076X-AC-5	KRATON POLYMERS LLC/KRATON POLYMER		02/16/2021	JPMORGAN CHASE & CO.		1,624,000	1,600,000	1,600,000	1,600,000						1,600,000		24,000	24,000	10,578	12/15/2025	3.C FE
502431-AN-9	L3HARRIS TECHNOLOGIES INC		02/11/2021	BANK OF AMERICA/MERRILL LYNCH		8,934,930	9,000,000	8,996,580	8,996,611		39		39		8,996,649		(61,719)	(61,719)	36,450	01/15/2031	2.B FE
512807-AS-7	LAM RESEARCH CORPORATION		03/25/2021	THE ALLSTATE CORPORATION		11,000,906	10,000,000	11,201,000	11,045,829		(44,923)		(44,923)		11,000,906				197,917	03/15/2026	1.G FE
513075-BR-1	LAMAR MEDIA CORP		03/11/2021	Various		6,834,735	6,804,000	6,805,849	6,805,614		(230)		(230)		6,805,384		29,351	29,351	168,640	02/15/2028	4.A FE
513075-BX-8	LAMAR MEDIA CORP		03/11/2021	GOLDMAN, SACHS & CO.		2,940,900	3,000,000	3,000,000							3,000,000		(59,100)	(59,100)	16,010	01/15/2031	4.A FE
521088-AC-8	LD HOLDINGS GROUP LLC		03/30/2021	CREDIT SUISSE		1,917,335	1,889,000	1,889,000							1,889,000		28,335	28,335	1,607	04/01/2028	4.A FE
52473N-AA-6	LEGENDS HOSPITALITY HOLDING COMPAN		02/01/2021	Various		4,880,000	4,800,000	4,800,000							4,800,000		80,000	80,000	2,000	02/01/2026	4.C FE
526057-BV-5	LENNAR CORP		03/09/2021	DEUTSCHE BANK AG		1,947,060	1,740,000	1,761,750	1,756,459		(661)		(661)		1,755,798		191,262	191,262	23,188	05/30/2025	2.C FE
526057-CR-3	LENNAR CORPORATION		02/05/2021	DEUTSCHE BANK AG		6,046,065	5,220,000	5,389,650	5,333,445		(3,277)		(3,277)		5,330,168		715,897	715,897	71,558	11/15/2024	2.C FE
53190F-AC-9	LIFE TIME FITNESS INC		01/29/2021	DEUTSCHE BANK AG		5,006,250	5,000,000	5,000,000							5,000,000		6,250	6,250		04/15/2026	5.C FE
536797-AE-3	LITHIA MOTORS INC		03/23/2021	BANK OF AMERICA/MERRILL LYNCH		6,470,585	6,200,000	6,315,000	6,297,935		(3,916)		(3,916)		6,294,020		176,565	176,565	74,951	12/15/2027	3.B FE
536797-AF-0	LITHIA MOTORS INC		03/04/2021	Various		3,511,563	3,300,000	3,300,000	3,300,000						3,300,000		211,563	211,563	56,383	01/15/2031	3.B FE
539830-AY-5	LOCKHEED MARTIN CORP		03/25/2021	THE ALLSTATE CORPORATION		874,958	870,000	885,556	877,385		(2,427)		(2,427)		874,958				15,382	09/15/2021	1.G FE
539830-BH-1	LOCKHEED MARTIN CORP		03/25/2021	Various		20,196,650	18,473,000	20,011,794	12,581,267		(50,820)		(50,820)		19,883,151		313,499	313,499	426,110	01/15/2026	1.G FE
546347-AM-7	LOUISIANA PACIFIC CORP		03/01/2021	BANK OF AMERICA/MERRILL LYNCH		2,610,000	2,610,000	2,610,000							2,610,000					03/15/2029	3.B FE
548661-DZ-7	LOWES COMPANIES INC		03/05/2021	Market Axess		2,076,885	2,250,000	2,247,795	2,247,804		9		9		2,247,812		(170,927)	(170,927)	25,688	10/15/2050	2.A FE
548661-DD-6	LOWES COMPANY INC		03/30/2021	BARCLAYS		5,371,000	5,000,000	4,956,650	4,982,324		1,125		1,125		4,983,449		387,551	387,551	85,069	09/15/2024	2.A FE
50212Y-AB-0	LPL HOLDINGS INC		03/15/2021	ASSIGNMENT OF SECURITIES		2,314,688	2,250,000	2,266,875	2,256,843		(599)		(599)		2,256,245		(6,245)	(6,245)	129,375	09/15/2025	4.A FE
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC		03/24/2021	GOLDMAN, SACHS & CO.		5,295,600	5,000,000	4,990,650	4,991,203		190		190		4,991,393		304,207	304,207	67,969	05/01/2030	2.B FE
56845N-AA-8	MARNR 2020-8A A CLO		03/31/2021	Various							72,889		72,889		72,889		(72,889)	(72,889)	(30,281)	04/20/2033	1.A FE
571900-BA-6	MARRIOTT INTERNATIONAL INC		03/08/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				10,949	03/08/2021	2.C FE
571676-AL-9	MARS INC		02/10/2021	BANK OF AMERICA/MERRILL LYNCH		9,753,450	10,000,000	9,983,700	9,984,266		141		141		9,984,407		(230,957)	(230,957)	92,986	07/16/2032	1.F FE
571676-AN-5	MARS INC		02/18/2021	WELLS FARGO		4,362,525	4,500,000	4,498,560	4,498,586		8		8		4,498,594		(136,069)	(136,069)	64,125	07/16/2040	1.F FE
571676-AA-3	MARS INCORPORATED		03/25/2021	THE ALLSTATE CORPORATION		12,994,109	13,000,000	12,991,420	12,993,787		322		322		12,994,109				169,650	04/01/2025	1.F FE
574599-BH-8	MASCO CORP		03/22/2021	ASSIGNMENT OF SECURITIES		4,646,523	4,415,000	4,772,880	4,623,528		(38,480)		(38,480)		4,585,048		(170,048)	(170,048)	367,977	03/15/2022	2.C FE
574599-BJ-4	MASCO CORP		03/22/2021	ASSIGNMENT OF SECURITIES		5,697,100	5,000,000	5,548,250	5,461,681		(23,345)		(23,345)		5,438,336		(438,336)	(438,336)	802,788	04/01/2025	2.C FE
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		03/17/2021	STIFEL CAPITAL MARKETS		5,200,000	5,000,000	5,147,041	5,093,447		(6,993)		(6,993)		5,086,454		113,546	113,546	146,944	09/15/2026	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		03/22/2021	OPPENHEIMER & CO., INC.		1,590,000	1,500,000	1,502,500	1,501,917		(98)		(98)		1,501,819		88,181	88,181	52,182	02/01/2028	3.C FE
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		03/25/2021	THE ALLSTATE CORPORATION		24,962,683	25,000,000	24,949,000	24,961,079		1,604		1,604		24,962,683				465,139	03/08/2026	1.B FE
579780-AL-1	MCCORMICK & COMPANY INCORPORATED		03/30/2021	U.S. BANCORP		16,469,920	16,000,000	15,998,400	15,999,459		82		82		15,999,540		470,380	470,380	271,200	08/15/2022	2.B FE
58013M-FL-3	MCDONALDS CORPORATION		03/08/2021	Jane Street Execution Services, LLC		5,791,843	5,720,000	5,709,475	5,710,999		357		357		5,711,356		80,488	80,488	43,544	09/01/2025	2.A FE
58013M-FQ-2	MCDONALDS CORPORATION		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		7,124,780	6,500,000	6,452,290	6,455,244		773		773		6,456,017		668,763	668,763	162,500	07/01/2030	2.A FE
56579U-AN-6	MCLO 2020-15A C1J		01/14/2021	JPMORGAN CHASE & CO.		4,444,000	4,400,000	4,114,000	4,120,409		1,719		1,719		4,122,128		321,872	321,872	56,458	11/15/2031	2.C FE
588056-BA-8	MERCER INTERNATIONAL INC.	C	01/19/2021	Various		2,417,390	2,370,000	2,370,000							2,370,000		47,390	47,390		02/01/2029	1.D Z
58933Y-BA-2	MERCK & CO INC		02/17/2021	WELLS FARGO		6,069,638	6,211,000	6,426,942			(1,239)		(1,239)		6,425,703		(356,065)	(356,065)	22,299	06/24/2040	1.E FE
59001K-AG-5	MERITOR INC		01/06/2021	JPMORGAN CHASE & CO.		1,702,628	1,582,000	1,582,000	1,582,000						1,582,000		120,628	120,628	10,162	06/01/2025	3.C FE
59001K-AH-3	MERITOR INC		03/12/2021	Various		6,886,943	6,815,000	6,815,000	6,815,000						6,815,000		71,943	71,943	86,620	12/15/2028	3.C FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		02/24/2021	DISTRIBUTION		17											17	17		05/30/2027	2.C FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		02/22/2021	DISTRIBUTION		10											10	10		05/22/2027	2.C FE
59151K-AM-0	METHANEX CORPORATION	A	03/23/2021	Various		20,539,025	19,885,000	19,995,875	19,993,757		(3,511)		(3,511)		19,990,247		548,778	548,778	474,838	10/15/2027	3.B FE
59217G-CS-6	METLIFE GLOBAL FUNDING INC		01/21/2021	JPMORGAN CHASE & CO.		15,449,250	15,000,000	14,997,450	14,999,098		58		58		14,999,155		450,095	450,095	272,813	01/11/2022	1.D FE
59217G-CT-4	METLIFE GLOBAL FUNDING INC		03/25/2021	THE ALLSTATE CORPORATION		14,992,858	15,000,000	14,987,700	14,992,291		567		567		14,992,858				381,000	01/11/2024	1.D FE
59217G-EH-8	METROPOLITAN LIFE GLOBAL FUNDING I		01/21/2021	MORGAN STANLEY		11,547,858	11,400,000	11,383,470	11,386,542		365		365		11,386,907		160,951	160,951	13,395	06/08/2023	1.D FE
55300R-AG-6	MGM CHINA HOLDINGS LTD	D	03/26/2021	Various		4,230,450	4,200,000	4,198,740							4,198,740		31,710	31,710		02/01/2027	4.A FE
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		03/11/2021	GOLDMAN, SACHS & CO.		4,463,708	4,255,000	4,246,350	4,248,107		219		219		4,248,327		215,381	215,381	103,184	09/01/2026	3.C FE
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA		03/11/2021	GOLDMAN, SACHS & CO.		729,960	700,000	656,250	663,523		887		887		664,410		65,550	65,550	21,000	01/15/2028	3.C FE
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA		03/15/2021	JPMORGAN CHASE & CO.		3,307,500	3,000,000	3,173,022	3,152,356		(4,595)		(4,595)		3,147,762		159,738	159,738	108,292	02/01/2027	3.C FE
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA		03/11/2021	GOLDMAN, SACHS & CO.		4,989,000	5,000,000	5,000,000	5,000,000						5,000,000		(11,000)	(11,000)	62,431	02/15/2029	3.C FE
552953-CE-9	MGM RESORTS INTERNATIONAL		02/09/2021	JPMORGAN CHASE & CO.		3,330,000	3,000,000	3,174,900	3,167,033		(3,812)		(3,812)		3,163,221		166,779	166,779	26,833	06/15/2025	3.C FE
552953-CF-6	MGM RESORTS INTERNATIONAL		03/11/2021	GOLDMAN, SACHS & CO.		7,970,331	7,395,000	7,744,025	7,696,870		(8,692)		(8,692)		7,688,178		282,153	282,153	169,469	04/15/2027	3.C FE
552953-CG-4	MGM RESORTS INTERNATIONAL		03/15/2021	Various		5,742,225	5,340,000	5,340,000	5,340,000						5,340,000		402,225	402,225	122,569	05/01/2025	3.C FE
552953-CH-2	MGM RESORTS INTERNATIONAL		02/09/2021	DEUTSCHE BANK AG		5,122,650	4,810,000	4,810,000	4,810,000						4,810,000		312,650	312,650	74,889	10/15/2028	3.C FE
595017-AS-3	MICROCHIP TECHNOLOGY INCORPORATED		03/23/2021	Various		7,963,500	7,600,000	7,761,000	7,753,614		(12,743)		(12,743)		7,740,872		222,628	222,628	170,661	09/01/2025	3.B FE
595112-BR-3	MICRON TECHNOLOGY INC		03/30/2021	TD SECURITIES		10,372,600	10,000,000	10,000,000	10,000,000						10,000,000		372,600	372,600	108,897	04/24/2023	2.C FE
594918-BY-9	MICROSOFT CORPORATION		02/12/2021	RBC DOMINION SECURITIES		2,085,408	1,839,000	2,098,401			(5,285)		(5,285)		2,093,116		(7,708)	(7,708)	32,198	02/06/2027	1.A FE
59802U-AX-7	MIDO 2014-3A A3A2 CLO		01/21/2021	SCHEDULED REDEMPTION		23,126	23,126	22,870			256		256		23,126				70	04/21/2031	1.A FE
60162P-AE-2	MILOS 2017-1A AR		03/04/2021	BARCLAYS		25,020,000	25,000,000	25,000,000	25,000,000						25,000,000		20,000	20,000	124,548	10/20/2030	1.A FE
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	03/25/2021	THE ALLSTATE CORPORATION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				292,235	03/02/2023	1.G FE
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	D	03/24/2021	Various		12,111,090	12,061,000	13,030,097			(22,765)		(22,765)		13,007,332		(896,242)	(896,242)	179,390	02/25/2030	1.G FE
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	03/01/2021	GOLDMAN, SACHS & CO.		2,673,081	2,700,000	2,700,000	2,700,000						2,700,000		(26,919)	(26,919)	34,714	07/17/2030	1.G FE
606822-BV-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	03/25/2021	THE ALLSTATE CORPORATION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				44,756	09/15/2024	1.G FE
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC	D	03/25/2021	THE ALLSTATE CORPORATION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				69,689	09/08/2024	1.G FE
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC	D	02/26/2021	MUFG SECURITIES AMERICAS INC		2,622,240	2,700,000	2,700,000	2,700,000						2,700,000		(77,760)	(77,760)	25,826	09/08/2031	1.G FE
608190-AL-8	MOHAWK INDUSTRIES INC		03/29/2021	Various		10,767,120	10,000,000	9,988,300	9,988,920		245		245		9,989,166		777,954	777,954	135,434	05/15/2030	2.A FE
609207-AS-4	MONDELEZ INTERNATIONAL INC		03/31/2021	ASSIGNMENT OF SECURITIES		9,293,670	9,000,000	8,979,210	8,984,058		1,704		1,704		8,985,761		14,239	14,239	382,920	04/13/2023	2.B FE
615369-AK-1	MOODYS CORPORATION		03/11/2021	JPMORGAN CHASE & CO.		11,412,390	11,000,000	10,977,957	10,990,170		970		970		10,991,139		421,251	421,251	192,500	01/15/2023	2.A FE
615369-AU-9	MOODYS CORPORATION		02/16/2021	Various		7,311,676	8,375,000	8,304,231	8,304,608		127		127		8,304,736		(993,060)	(993,060)	105,593	08/18/2060	2.A FE
617446-8U-6	MORGAN STANLEY		03/15/2021	BNP CAPITAL MARKETS		4,215,150	4,500,000	4,500,000	4,500,000						4,500,000		(284,850)	(284,850)	27,807	02/13/2032	1.F FE
56608K-AA-1	MP14 18-2A CLO		01/20/2021	SCHEDULED REDEMPTION		1,400,000	1,400,000	1,307,250	1,322,245		77,755		77,755		1,400,000				5,540	01/20/2032	1.A FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		03/17/2021	BARCLAYS		10,936,450	10,500,000	10,632,438	10,612,308		(4,747)		(4,747)		10,607,561		328,889	328,889	223,611	10/15/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		02/19/2021	JEFFERIES & COMPANY, INC.		2,157,500	2,000,000	1,990,000	1,991,161		121		121		1,991,283		166,217	166,217	51,903	08/01/2029	3.A FE
55354G-AF-7	MSCI INC		03/22/2021	RBC DOMINION SECURITIES		4,233,750	4,000,000	4,000,000	4,000,000						4,000,000		233,750	233,750	76,146	05/15/2027	3.B FE
626717-AJ-1	MURPHY OIL CORPORATION		03/24/2021	BARCLAYS		1,175,070	1,196,000	1,222,910	1,184,040	29,183	(1,459)		27,724		1,211,764		(36,694)	(36,694)	42,217	08/15/2025	3.C FE
626717-AM-4	MURPHY OIL CORPORATION		03/25/2021	JPMORGAN CHASE & CO.		3,845,000	4,000,000	2,050,000	2,146,358		23,688		23,688		2,170,047		1,674,954	1,674,954	58,097	12/01/2027	3.C FE
626717-AN-2	MURPHY OIL CORPORATION		03/24/2021	BARCLAYS		3,209,250	3,300,000	3,300,000							3,300,000		(90,750)	(90,750)	12,272	07/15/2028	3.A FE
626738-AD-0	MURPHY OIL USA INC		03/18/2021	Various		3,146,160	3,000,000	3,101,250	3,077,454		(3,460)		(3,460)		3,073,994		72,166	72,166	64,350	05/01/2027	3.B FE
637639-AB-1	NATIONAL SECURITIES CLEARING CORP		03/25/2021	THE ALLSTATE CORPORATION		5,990,293	6,000,000	5,988,180	5,989,756		537		537		5,990,293				38,000	04/23/2025	1.B FE
63906A-AA-8	NATWEST MARKETS PLC	D	03/25/2021	THE ALLSTATE CORPORATION		6,918,515	6,762,000	7,031,060	6,942,195		(23,680)		(23,680)		6,918,515				119,838	09/29/2022	1.G FE
63906Y-AA-6	NATWEST MARKETS PLC	D	03/25/2021	THE ALLSTATE CORPORATION		19,953,697	20,000,000	19,936,200	19,948,827		4,870		4,870		19,953,697				163,611	05/21/2023	1.G FE
63938C-AH-1	NAVIENT CORP		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,202,500	3,000,000	3,064,950	3,062,177		(2,581)		(2,581)		3,059,595		142,905	142,905	46,125	06/25/2025	3.C FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2021	SCHEDULED REDEMPTION		17,357	17,357	8,922	10,766	56	6,535		6,591		17,357				159	10/01/2041	6. *
64110L-AN-6	NETFLIX INC		03/11/2021	Various		5,743,800	5,068,000	5,109,755	5,102,557		(515)		(515)		5,102,042		641,758	641,758	63,096	11/15/2026	3.C FE
64110L-AS-5	NETFLIX INC		03/11/2021	GOLDMAN, SACHS & CO.		2,737,946	2,425,000	2,425,000	2,425,000						2,425,000		312,946	312,946	49,258	04/15/2028	3.C FE
64110L-AT-3	NETFLIX INC		03/11/2021	GOLDMAN, SACHS & CO.		7,171,800	6,000,000	6,172,339	6,148,321		(3,175)		(3,175)		6,145,146		1,026,654	1,026,654	117,500	11/15/2028	3.B FE
64110L-AU-0	NETFLIX INC		03/12/2021	Various		8,804,600	7,500,000	7,591,335	7,580,260		(1,469)		(1,469)		7,578,791		1,225,809	1,225,809	100,856	11/15/2029	3.C FE
64110L-AV-8	NETFLIX INC		03/11/2021	GOLDMAN, SACHS & CO.		7,529,568	6,560,000	7,617,800	7,544,000	66,294	(19,961)		46,333		7,590,333		(60,765)	(60,765)	79,950	06/15/2030	3.C FE
64952W-DH-3	NEW YORK LIFE GLOBAL FUNDING		01/20/2021	WELLS FARGO		9,266,940	9,000,000	8,988,030	8,993,791		233		233		8,994,024		272,916	272,916	106,875	07/12/2022	1.A FE
64952W-DS-9	NEW YORK LIFE GLOBAL FUNDING		02/10/2021	GOLDMAN, SACHS & CO.		4,807,450	5,000,000	4,991,550	4,991,869		91		91		4,991,960		(184,510)	(184,510)	30,833	08/07/2030	1.A FE
64952W-DW-0	NEW YORK LIFE GLOBAL FUNDING		02/19/2021	SMBC Nikko Securities America, Inc		4,483,440	4,500,000	4,495,815			87		87		4,495,902		(12,462)	(12,462)	4,038	01/15/2026	1.A FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		01/27/2021	GOLDMAN, SACHS & CO.		1,092,520	1,000,000	972,500	973,701		357		357		974,057		118,463	118,463	31,056	01/01/2026	3.A FE
651639-AY-2	NEWMONT CORPORATION		03/31/2021	Various		20,226,016	20,800,000	20,614,464	20,626,797		3,798		3,798		20,630,595		(404,579)	(404,579)	152,825	10/01/2030	2.A FE
65342R-AD-2	NFP CORP		03/29/2021	JPMORGAN CHASE & CO.		2,070,000	2,000,000	2,042,280	2,040,370		(1,917)		(1,917)		2,038,453		31,547	31,547	88,229	08/15/2028	5.B FE
62922L-AA-6	NGL ENERGY OPERATING LLC		01/26/2021	Various		6,392,925	6,300,000	6,300,000							6,300,000		92,925	92,925		02/01/2026	1.D Z
654740-AN-9	NISSAN MOTOR ACCEPTANCE CORP	C	03/08/2021	MATURED		13,000,000	13,000,000	12,984,270	12,999,380		620		620		13,000,000				165,750	03/08/2021	2.C FE
62929R-AC-2	NMG HOLDING COMPANY INC/ NEIMAN MA		03/22/2021	JPMORGAN CHASE & CO.		5,093,750	5,000,000	5,000,000							5,000,000		93,750	93,750		04/01/2026	5.A FE
655044-AQ-8	NOBLE ENERGY INC		01/06/2021	EXCHANGE		6,998,878	7,000,000	6,998,740	6,998,876		2		2		6,998,877				51,188	10/15/2029	2.C FE
65559C-AB-7	NORDEA BANK ABP	D	03/25/2021	THE ALLSTATE CORPORATION		9,952,804	10,000,000	9,946,800	9,950,366		2,438		2,438		9,952,804				43,125	08/28/2025	1.D FE
655844-BZ-0	NORFOLK SOUTHERN CORPORATION		03/09/2021	BNP CAPITAL MARKETS		4,715,802	4,200,000	4,190,676	4,192,615		164		164		4,192,780		523,022	523,022	97,533	08/01/2028	2.A FE
665531-AG-4	NORTHERN OIL AND GAS INC		03/01/2021	Various		3,005,000	3,000,000	3,000,000							3,000,000		5,000	5,000	6,771	03/01/2028	4.B FE
665859-AU-8	NORTHERN TRUST CORPORATION		02/09/2021	JPMORGAN CHASE & CO.		8,385,300	7,500,000	7,492,950	7,493,974		70		70		7,494,044		891,256	891,256	64,313	05/03/2029	1.E FE
666807-BG-6	NORTHROP GRUMMAN CORP		03/30/2021	MORGAN STANLEY		3,306,701	3,105,000	3,337,287			(22,394)		(22,394)		3,314,893		(8,192)	(8,192)	67,275	08/01/2023	2.B FE
666807-BQ-4	NORTHROP GRUMMAN CORP		03/24/2021	ASSIGNMENT OF SECURITIES		41,685,111	40,300,000	39,592,736	40,000,543		37,483		37,483		40,038,026		261,974	261,974	1,838,990	10/15/2022	2.B FE
666807-BT-8	NORTHROP GRUMMAN CORP		03/24/2021	KEYCORP		5,651,505	4,500,000	4,477,905	4,478,400		155		155		4,478,555		1,172,950	1,172,950	93,344	05/01/2040	2.B FE
667449-AC-6	NORTHWEST FIBER LLC		02/09/2021	GOLDMAN, SACHS & CO.		2,040,000	2,000,000	2,000,000							2,000,000		40,000	40,000		02/15/2028	1.D Z
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING		02/12/2021	BANK OF AMERICA/MERRILL LYNCH		14,030,240	14,000,000	13,975,360			443		443		13,975,803		54,437	54,437	10,267	01/14/2026	1.A FE
66977W-AP-4	NOVA CHEMICALS CORP	A	03/19/2021	GOLDMAN, SACHS & CO.		4,105,000	4,000,000	4,059,875	4,029,533		(1,356)		(1,356)		4,028,177		76,823	76,823	77,778	05/01/2025	3.C FE
66977W-AR-0	NOVA CHEMICALS CORP	A	03/17/2021	GOLDMAN, SACHS & CO.		2,060,000	2,000,000	1,625,000	1,650,024		8,957		8,957		1,658,981		401,019	401,019	31,500	06/01/2027	3.C FE
629377-CA-8	NRG ENERGY INC		03/12/2021	STIFEL CAPITAL MARKETS		2,085,000	2,000,000	2,146,525	2,075,254		(8,929)		(8,929)		2,066,326		18,675	18,675	48,736	05/15/2026	3.B FE
629377-CH-3	NRG ENERGY INC		03/16/2021	Various		5,400,000	5,000,000	5,030,938	5,025,680		(723)		(723)		5,024,957		375,043	375,043	67,521	06/15/2029	3.B FE
629377-CR-1	NRG ENERGY INC		02/23/2021	JPMORGAN CHASE & CO.		2,235,750	2,200,000	2,200,000	2,200,000						2,200,000		35,750	35,750	18,387	02/15/2031	3.B FE
62943W-AE-9	NRG YIELD OPERATING LLC		03/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,563,505	3,443,000	3,364,148	3,385,327		1,705		1,705		3,387,032		176,473	176,473	84,640	09/15/2026	3.B FE
62954W-AC-9	NTT FINANCE CORP	D	03/25/2021	THE ALLSTATE CORPORATION		10,000,000	10,000,000	10,000,000							10,000,000				7,101	04/03/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67077M-AV-0	NUTRIEN LTD	A	03/11/2021	TD SECURITIES		15,418,950	15,000,000	14,986,500	14,989,288		912		912		14,990,199		428,751	428,751	96,583	05/13/2023	2.B FE
67077M-AW-8	NUTRIEN LTD	A	03/29/2021	GOLDMAN, SACHS & CO.		15,497,550	15,000,000	14,984,550	14,985,401		340		340		14,985,740		511,810	511,810	169,625	05/13/2030	2.B FE
67079B-AD-2	NUTRITION & BIOSCIENCES INC		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		9,788,100	10,000,000	9,999,800	9,999,805		3		3		9,999,809		(211,709)	(211,709)	111,806	11/01/2030	2.B FE
67079B-AE-0	NUTRITION & BIOSCIENCES INC		03/15/2021	BARCLAYS		4,410,000	4,500,000	4,499,730	4,499,733		2		2		4,499,735		(89,735)	(89,735)	73,939	11/15/2040	2.B FE
67079B-AF-7	NUTRITION & BIOSCIENCES INC		03/02/2021	JPMORGAN CHASE & CO.		1,130,884	1,125,000	1,124,899	1,124,899						1,124,900		5,984	5,984	18,207	12/01/2050	2.B FE
67066G-AG-9	NVIDIA CORPORATION		03/02/2021	Various		1,105,379	1,011,000	1,214,128			(1,535)		(1,535)		1,212,593		(107,214)	(107,214)	15,039	04/01/2040	1.F FE
67091G-AE-3	OCI NV	D	01/27/2021	MORGAN STANLEY		1,231,650	1,190,000	1,190,000	1,190,000						1,190,000		41,650	41,650	16,817	10/15/2025	3.B FE
69356N-AA-2	OCWEN FINANCIAL CORPORATION		02/26/2021	BARCLAYS		888,125	875,000	870,503							870,503		17,623	17,623		03/15/2026	1.D Z
677050-AP-1	OGLETHORPE POWER CORPORATION		03/22/2021	Various		12,457,166	12,700,000	12,513,564	12,514,743		742		742		12,515,485		(58,319)	(58,319)	270,344	08/01/2050	2.A FE
682189-AQ-8	ON SEMICONDUCTOR CORPORATION		03/17/2021	Various		9,956,919	9,550,000	9,703,578	9,695,882		(5,352)		(5,352)		9,690,531		266,388	266,388	198,820	09/01/2028	3.B FE
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL		02/23/2021	GOLDMAN, SACHS & CO.		6,008,703	5,610,000	5,608,779	5,609,064		39		39		5,609,104		399,599	399,599	35,998	06/01/2024	1.F FE
683715-AC-0	OPEN TEXT CORP	A	03/18/2021	GOLDMAN, SACHS & CO.		2,007,500	2,000,000	2,000,000	2,000,000						2,000,000		7,500	7,500	46,715	02/15/2028	3.B FE
68389X-BX-2	ORACLE CORPORATION		02/10/2021	WELLS FARGO		5,514,450	5,000,000	4,982,700	4,982,944		38		38		4,982,982		531,468	531,468	65,500	04/01/2050	1.G FE
68902V-AG-2	OTIS WORLDWIDE CORP		03/30/2021	MIZUHO SECURITIES USA INC.		10,000,600	10,000,000	10,000,000	10,000,000						10,000,000		600	600	33,925	04/05/2023	2.B FE
68902V-AH-0	OTIS WORLDWIDE CORP		03/10/2021	MORGAN STANLEY		41,363,120	40,000,000	39,999,640	39,999,663		15		15		39,999,678		1,363,442	1,363,442	358,087	04/05/2025	2.B FE
68902V-AK-3	OTIS WORLDWIDE CORP		03/10/2021	MORGAN STANLEY		18,223,804	18,000,000	17,998,628	17,998,668		25		25		17,998,694		225,110	225,110	264,765	02/15/2030	2.B FE
690732-AF-9	OWENS & MINOR INC		03/04/2021	Various		3,596,216	3,570,000	3,570,000							3,570,000		26,216	26,216		03/31/2029	1.D Z
67108L-AW-3	OZLM 2014-6A A1S		03/15/2021	Various		7,389,021	7,389,021	7,222,768	7,241,761		6,454		6,454		7,248,215		140,806	140,806	37,757	04/17/2031	1.A FE
67112G-AA-6	OZLM 2018-18A A		03/23/2021	MORGAN STANLEY		5,995,200	6,000,000	5,820,000	5,847,496		9,034		9,034		5,856,531		138,669	138,669	33,777	04/15/2031	1.A FE
70082L-AA-5	PARK RIVER HOLDINGS INC		01/21/2021	BANK OF AMERICA/MERRILL LYNCH		2,831,456	2,835,000	2,835,000							2,835,000		(3,544)	(3,544)	1,329	02/01/2029	1.D Z
70137W-AG-3	PARKLAND CORP	A	03/29/2021	STIFEL CAPITAL MARKETS		2,020,000	2,000,000	2,000,000							2,000,000		20,000	20,000		10/01/2029	3.B FE
702150-AG-8	PARTY CITY HOLDINGS INC		02/11/2021	JPMORGAN CHASE & CO.		4,105,000	4,000,000	4,000,000							4,000,000		105,000	105,000		02/15/2026	1.D Z
70259F-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		03/01/2021	SCHEDULED REDEMPTION		150,000	150,000	145,065	145,516		4,484		4,484		150,000				2,417	12/30/2024	4.B YE
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		03/31/2021	BANK OF AMERICA/MERRILL LYNCH		3,630,780	3,508,000	3,523,930	3,523,193		(962)		(962)		3,522,230		108,550	108,550	96,373	10/15/2025	4.B FE
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC		02/16/2021	BANK OF AMERICA/MERRILL LYNCH		826,031	825,000	825,000							825,000		1,031	1,031	682	02/15/2029	4.A FE
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		03/19/2021	BANK OF AMERICA/MERRILL LYNCH		2,030,000	2,000,000	1,993,750	1,994,065		269		269		1,994,334		35,666	35,666	41,417	09/01/2025	4.A FE
709599-AS-3	PENSKE TRUCK LEASING CO LP		03/11/2021	Various		15,315,250	15,000,000	14,993,550	14,998,900		197		197		14,999,097		316,153	316,153	310,313	02/01/2022	2.B FE
709599-BF-0	PENSKE TRUCK LEASING CO LP		03/10/2021	JPMORGAN CHASE & CO.		16,188,600	15,000,000	14,964,600	14,975,329		1,319		1,319		14,976,648		1,211,952	1,211,952	360,813	07/01/2024	2.B FE
713448-ER-5	PEPSICO INC		02/12/2021	GOLDMAN, SACHS & CO.		5,463,400	5,000,000	4,974,350	4,976,989		434		434		4,977,423		485,977	485,977	53,958	03/19/2027	1.E FE
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FINANC		02/10/2021	BANK OF AMERICA/MERRILL LYNCH		4,341,960	4,500,000	4,383,000	4,383,620		283		283		4,383,903		(41,943)	(41,943)	45,031	10/01/2050	2.A FE
69344B-AA-3	PGT INNOVATIONS INC		01/11/2021	SUNTRUST INVESTMENT SERVICES, INC.		837,400	790,000	833,450							833,450		3,950	3,950	25,922	08/01/2026	4.B FE
718172-CH-0	PHILIP MORRIS INTERNATIONAL INC ABS		03/25/2021	THE ALLSTATE CORPORATION		21,224,935	21,300,000	21,182,211	21,219,565		5,371		5,371		21,224,935				244,950	05/01/2024	1.F FE
718172-CN-7	PHILIP MORRIS INTERNATIONAL INC ABS		03/25/2021	Various		20,227,102	20,000,000	19,902,400	19,914,976		3,585		3,585		19,918,561		308,541	308,541	106,667	05/01/2025	1.F FE
72147K-AC-2	PILGRIMS PRIDE CORP		01/12/2021	BANK OF AMERICA/MERRILL LYNCH		20,327,580	19,856,000	20,102,592	19,991,319		(2,429)		(2,429)		19,988,890		338,690	338,690	377,402	03/15/2025	3.A FE
72147K-AE-8	PILGRIMS PRIDE CORP		01/12/2021	BANK OF AMERICA/MERRILL LYNCH		9,126,875	8,500,000	9,009,950	8,967,104		(4,387)		(4,387)		8,962,716		164,159	164,159	144,264	09/30/2027	3.A FE
723787-AR-8	PIONEER NATURAL RESOURCES COMPANY		01/15/2021	Jane Street Execution Services, LLC		9,718,818	9,700,000	9,674,974							9,674,974		43,844	43,844		01/15/2031	1.D Z
724479-AK-6	PITNEY BOWES INC		02/22/2021	CALLED @ 102.829		15,500,435	15,074,000	15,032,396	15,067,288		1,248		1,248		15,068,536		5,464	5,464	714,255	10/01/2021	4.A FE
727493-AC-2	PLANTRONICS INC		03/01/2021	Various		8,085,735	8,106,000	8,106,000							8,106,000		(20,265)	(20,265)		03/01/2029	4.B FE
737446-AK-0	POST HOLDINGS INC		02/24/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		5,216,000	5,000,000	5,157,500	5,147,183		(5,706)		(5,706)		5,141,477		74,523	74,523	131,944	08/15/2026	4.B FE
737446-AR-5	POST HOLDINGS INC		02/24/2021	Various		4,189,919	4,167,000	4,167,000							4,167,000		22,919	22,919		09/15/2031	4.B FE
73900L-AA-9	POWDR CORP		03/11/2021	Various		8,367,888	7,955,000	8,156,000	8,143,928		(9,135)		(9,135)		8,134,794		233,094	233,094	285,090	08/01/2025	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74039F-30-4	PPTT 2006-A GS CLASS B ABS		02/11/2021	Various		(601)	15										(601)	(601)		08/14/2026	3.B FE
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		01/12/2021	DIRECT			602													11/15/2026	2.C FE
740212-AL-9	PRECISION DRILLING CORPORATION	A	01/29/2021	RBC DOMINION SECURITIES		775,000	800,000	800,000	696,000	104,000			104,000		800,000		(25,000)	(25,000)	31,192	01/15/2026	4.B FE
74256L-EE-5	PRINCIPAL LIFE GLOBAL FUNDING I		03/25/2021	THE ALLSTATE CORPORATION		7,994,405	8,000,000	7,993,440	7,994,106		299		299		7,994,405				25,556	06/23/2025	1.E FE
74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING		03/25/2021	THE ALLSTATE CORPORATION		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				151,751	04/15/2024	1.E FE
69362B-BC-5	PSEG POWER LLC		03/11/2021	MIZUHO SECURITIES USA INC.		9,634,320	9,000,000	8,995,230	8,997,575		198		198		8,997,773		636,547	636,547	100,100	06/01/2023	2.B FE
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL		03/25/2021	THE ALLSTATE CORPORATION		11,129,091	11,000,000	13,908,510	11,293,388		(164,297)		(164,297)		11,129,091				322,208	06/01/2021	1.E FE
744573-AL-0	PUBLIC SERVICE ENTERPRISE GROUP IN		03/10/2021	TD SECURITIES		12,143,390	11,750,000	11,735,078	11,744,208		597		597		11,744,805		398,585	398,585	101,197	11/15/2022	2.B FE
74733V-AD-2	QEP RESOURCES INC		01/29/2021	JPMORGAN CHASE & CO.		2,005,885	1,799,000	1,540,394	1,579,919		2,896		2,896		1,582,815		423,070	423,070	42,445	03/01/2026	4.C FE
74736K-AH-4	QORVO INC		03/19/2021	Various		4,262,500	4,000,000	4,275,372	4,264,099		(10,391)		(10,391)		4,253,708		8,792	8,792	75,043	10/15/2029	3.A FE
74736K-AJ-0	QORVO INC		03/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,912,500	5,000,000	5,000,000	5,000,000						5,000,000		(87,500)	(87,500)	75,938	04/01/2031	3.A FE
747525-BL-6	QUALCOMM INCORPORATED		01/07/2021	EXCHANGE		6,075,658	6,260,000	6,066,372	6,075,266		392		392		6,075,658				10,625	05/20/2028	1.G FE
747525-BM-4	QUALCOMM INCORPORATED		01/07/2021	EXCHANGE		22,890,109	24,264,000	22,848,074	22,888,332		1,777		1,777		22,890,109				52,269	05/20/2032	1.G FE
747525-BP-7	QUALCOMM INCORPORATED		02/11/2021	GOLDMAN, SACHS & CO.		23,875,211	24,264,000	22,890,109			10,824		10,824		22,900,932		974,279	974,279	92,891	05/20/2032	1.G FE
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED		03/05/2021	Jane Street Execution Services, LLC		3,681,696	3,200,000	3,190,624	3,191,986		150		150		3,192,136		489,560	489,560	25,760	06/30/2029	2.B FE
75024L-AA-5	RADIANT FUNDING SPV LLC		02/04/2021	JPMORGAN CHASE & CO.		1,858,500	1,800,000	1,800,000							1,800,000		58,500	58,500		02/15/2029	1.D Z
75026J-AC-4	RADIATE HOLDCO LLC / RADIATE FINAN		02/09/2021	BANK OF AMERICA/MERRILL LYNCH		4,100,000	4,000,000	4,000,000	4,000,000						4,000,000		100,000	100,000	68,000	09/15/2026	4.B FE
731572-AB-9	RALPH LAUREN CORP		03/23/2021	BNP CAPITAL MARKETS		2,325,960	2,250,000	2,227,388	2,228,511		461		461		2,228,971		96,989	96,989	18,438	06/15/2030	1.G FE
751212-AC-5	RALPH LAUREN CORP		03/24/2021	BNP CAPITAL MARKETS		5,504,000	5,000,000	4,976,050	4,983,420		761		761		4,984,181		519,819	519,819	99,479	09/15/2025	1.G FE
75281A-BG-3	RANGE RESOURCES CORPORATION		03/23/2021	GOLDMAN, SACHS & CO.		2,469,630	2,292,000	2,314,425	2,307,525	6,738	(1,106)		5,632		2,313,157		156,473	156,473	137,807	02/01/2026	4.C FE
75281A-BH-1	RANGE RESOURCES CORPORATION		03/31/2021	Various		3,286,313	3,075,000	3,075,000							3,075,000		211,313	211,313	57,338	01/15/2029	4.B FE
756109-AW-4	REALTY INCOME CORPORATION		02/17/2021	WELLS FARGO		3,542,713	3,221,000	3,609,739			(5,719)		(5,719)		3,604,020		(61,306)	(61,306)	18,610	06/15/2029	1.G FE
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	D	03/25/2021	THE ALLSTATE CORPORATION		24,962,338	25,000,000	24,925,100	24,959,757		2,581		2,581		24,962,338				169,965	06/26/2024	1.G FE
7591EP-AP-5	REGIONS FINANCIAL CORPORATION		01/13/2021	KEYBANC CAPITAL MARKETS		9,198,105	8,500,000	8,495,225	8,497,341		37		37		8,497,379		700,726	700,726	135,481	08/14/2023	2.A FE
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND		03/25/2021	THE ALLSTATE CORPORATION		5,996,901	6,000,000	5,994,960	5,996,512		389		389		5,996,901				87,433	01/21/2023	1.E FE
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUND		03/31/2021	JPMORGAN CHASE & CO.		526,075	500,000	498,610	498,782		48		48		498,831		27,244	27,244	9,701	01/21/2027	1.E FE
760759-AU-4	REPUBLIC SERVICES INC		03/11/2021	Various		26,366,250	25,000,000	25,263,420	25,215,203		(11,832)		(11,832)		25,203,371		1,162,879	1,162,879	362,500	08/15/2024	2.B FE
76117W-AC-3	RESOLUTE FOREST PRODUCTS		01/20/2021	BANK OF AMERICA/MERRILL LYNCH		954,750	950,000	950,000							950,000		4,750	4,750		01/31/2026	1.D Z
761735-AT-6	REYNOLDS GROUP ISSUER INC		02/14/2021	ASSIGNMENT OF SECURITIES		352,458	348,000	355,395	350,302		(508)		(508)		349,794		(1,794)	(1,794)	14,812	07/15/2023	4.A FE
76174L-AA-1	REYNOLDS GROUP ISSUER LLC		03/22/2021	Various		5,363,003	5,500,000	5,500,000	5,500,000						5,500,000		(136,998)	(136,998)	105,156	10/15/2027	4.A FE
776743-AE-6	ROPER TECHNOLOGIES INC		03/31/2021	LOOP CAPITAL MARKETS		9,650,250	9,000,000	8,985,420	8,991,854		707		707		8,992,561		657,689	657,689	177,633	09/15/2023	2.A FE
776743-AJ-5	ROPER TECHNOLOGIES INC		03/09/2021	FIFTH THIRD SECURITIES, INC.		9,675,500	10,000,000	9,887,700	9,893,010		1,988		1,988		9,894,998		(219,498)	(219,498)	39,444	06/30/2030	2.B FE
780099-CH-8	ROYAL BANK OF SCOTLAND GROUP PLC	D	03/31/2021	TENDER OFFER		4,476,360	4,000,000	4,361,360	4,286,077		(20,064)		(20,064)		4,266,014		210,346	210,346	70,042	05/28/2024	2.C FE
78015K-7C-2	ROYAL BK CANADA TORONTO	A	03/25/2021	Various		20,582,424	20,000,000	19,955,600	19,965,642		1,659		1,659		19,967,301		615,122	615,122	161,875	11/01/2024	1.F FE
78355H-KL-2	RYDER SYSTEM INC		02/24/2021	JPMORGAN CHASE & CO.		6,453,993	5,918,000	5,912,437	5,914,349		163		163		5,914,512		539,481	539,481	94,803	03/18/2024	2.B FE
78409V-AP-9	S&P GLOBAL INC		02/11/2021	TD SECURITIES		5,362,900	5,000,000	4,991,650	4,992,466		95		95		4,992,561		370,339	370,339	26,042	12/01/2029	1.G FE
78409V-AR-5	S&P GLOBAL INC		02/11/2021	CREDIT SUISSE		3,028,935	3,500,000	3,444,945	3,445,265		104		104		3,445,369		(416,434)	(416,434)	40,921	08/15/2060	1.G FE
785592-AW-6	SABINE PASS LIQUEFACTION LLC		02/26/2021	EXCHANGE		8,978,446	9,000,000	8,976,960	8,978,158		288		288		8,978,446				113,625	05/15/2030	2.C FE
78573N-AB-8	SABRE GLBL INC		01/07/2021	ASSIGNMENT OF SECURITIES		1,975,604	1,950,000	1,959,750	1,951,603		(30)		(30)		1,951,573		(1,573)	(1,573)	40,391	11/15/2023	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
80007R-AG-0	SANDS CHINA LTD	D	02/05/2021	EXCHANGE		3,486,093	3,500,000	3,485,300	3,485,979		114		114		3,486,093				19,991	06/18/2030	2.C FE
80007R-AJ-4	SANDS CHINA LTD	D	02/05/2021	EXCHANGE		14,237,428	14,250,000	14,235,893	14,237,208		220		220		14,237,428				362,504	01/08/2026	2.C FE
80283L-AY-9	SANTANDER UK PLC	D	03/23/2021	Various		7,253,696	7,020,000	7,015,718	7,017,068		323		323		7,017,391		25,705	25,705	257,388	01/13/2023	1.E FE
80414L-2K-0	SAUDI ARABIAN OIL CO	D	02/02/2021	JEFFERIES & COMPANY, INC.		2,287,906	2,284,000	2,325,898			(351)		(351)		2,325,546		(37,641)	(37,641)	9,993	11/24/2030	1.F FE
78410G-AC-8	SBA COMMUNICATIONS CORP		01/06/2021	EXCHANGE		5,617,978	5,637,000	5,616,315	5,617,940		38		38		5,617,978				85,553	02/15/2027	4.A FE
81180W-BB-6	SEAGATE HDD CAYMAN		03/19/2021	GOLDMAN, SACHS & CO.		1,580,198	1,659,000	1,659,000	1,659,000						1,659,000		(78,803)	(78,803)	16,331	07/15/2031	3.A FE
BAS15F-Z0-8	SELECT REHABILITATION INC		03/31/2021	CANCELLED TRADE							(757)		(757)							07/31/2022	5.B GI
81725W-AK-9	SENSATA TECHNOLOGIES BV		03/19/2021	GOLDMAN, SACHS & CO.		4,427,500	4,400,000	4,400,000							4,400,000		27,500	27,500		04/15/2029	3.A FE
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		2,942,500	2,750,000	2,750,000	2,750,000						2,750,000		192,500	192,500	41,498	06/01/2029	3.C FE
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		03/15/2021	BANK OF AMERICA/MERRILL LYNCH		4,831,250	5,000,000	5,029,400	5,028,629		(702)		(702)		5,027,928		(196,678)	(196,678)	101,719	08/15/2030	3.C FE
81783H-AA-3	SEVEN & I HOLDINGS CO LTD	D	03/25/2021	THE ALLSTATE CORPORATION		14,999,850	15,000,000	14,999,100	14,999,778		72		72		14,999,850				262,417	09/17/2021	1.F FE
824348-BL-9	SHERWIN-WILLIAMS COMPANY (THE)		03/24/2021	Various		9,799,990	10,000,000	9,997,900	9,998,046		43		43		9,998,089		(198,099)	(198,099)	82,161	05/15/2030	2.B FE
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		01/22/2021	ASSIGNMENT OF SECURITIES		1,178,340	1,164,000	1,162,743	1,163,808		15		15		1,163,823		177	177	23,575	09/23/2021	2.B FE
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE		03/09/2021	BNP CAPITAL MARKETS		10,509,200	10,000,000	9,998,700	9,999,462		37		37		9,999,499		509,701	509,701	134,167	09/23/2023	2.B FE
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/25/2021	THE ALLSTATE CORPORATION		49,976,057	50,000,000	49,947,000	49,974,277		1,780		1,780		49,976,057				820,313	03/16/2024	1.E FE
82967N-BG-2	SIRIUS XM RADIO INC		03/22/2021	CANTOR FITZGERALD		4,446,875	4,500,000	4,500,000	4,500,000						4,500,000		(53,125)	(53,125)	145,120	07/01/2030	3.C FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		01/25/2021	MORGAN STANLEY		1,026,210	948,000	987,105	981,300		(629)		(629)		980,671		45,539	45,539	50,692	07/01/2025	4.B FE
83419M-AA-0	SOLARIS MIDSTREAM HOLDINGS LLC		03/29/2021	JPMORGAN CHASE & CO.		2,738,531	2,675,000	2,675,000							2,675,000		63,531	63,531		04/01/2026	4.A FE
842400-GT-4	SOUTHERN CALIFORNIA EDISON		03/19/2021	Various		13,987,338	14,313,000	15,094,633	15,081,750		(3,427)		(3,427)		15,078,323		(1,090,985)	(1,090,985)	328,365	02/01/2050	1.G FE
842434-CM-2	SOUTHERN CALIFORNIA GAS COMPANY		03/25/2021	THE ALLSTATE CORPORATION		15,193,783	15,000,000	15,390,150	15,206,123		(12,340)		(12,340)		15,193,783				249,375	09/15/2024	1.D FE
842434-CU-4	SOUTHERN CALIFORNIA GAS COMPANY		03/26/2021	Various		25,626,800	25,000,000	26,748,400	26,615,057		(34,609)		(34,609)		26,580,448		(953,648)	(953,648)	400,562	02/01/2030	1.D FE
845011-AC-9	SOUTHWEST GAS CORP		02/08/2021	BNP CAPITAL MARKETS		2,288,592	2,208,000	2,205,218	2,205,361		27		27		2,205,389		83,203	83,203	7,421	06/15/2030	1.G FE
845467-AP-4	SOUTHWESTERN ENERGY COMPANY		03/24/2021	JPMORGAN CHASE & CO.		1,713,675	1,565,000	1,565,000	1,565,000						1,565,000		148,675	148,675	76,093	09/15/2028	3.C FE
84749A-AB-3	SPECIALTY BUILDING PRODUCTS HOLDIN		01/11/2021	BANK OF AMERICA/MERRILL LYNCH		829,500	790,000	821,600							821,600		7,900	7,900	15,389	09/30/2026	1.D Z
84779M-AA-2	SPEEDWAY MOTORSPORTS INC		03/19/2021	SUNTRUST INVESTMENT SERVICES, INC.		1,985,260	2,000,000	2,000,000	1,980,000	20,000			20,000		2,000,000		(14,740)	(14,740)	38,458	11/01/2027	4.B FE
85205T-AM-2	SPIRIT AEROSYSTEMS INC		03/11/2021	GOLDMAN, SACHS & CO.		5,264,000	5,000,000	5,006,313	5,005,891		(371)		(371)		5,005,520		258,480	258,480	122,222	01/15/2025	3.C FE
852060-AD-4	SPRINT CAPITAL CORP		03/11/2021	GOLDMAN, SACHS & CO.		2,475,600	2,000,000	2,073,750	1,986,869		261		261		1,987,130		488,470	488,470	45,833	11/15/2028	3.B FE
852060-AT-9	SPRINT CAPITAL CORPORATION		03/11/2021	GOLDMAN, SACHS & CO.		2,150,327	1,465,000	1,730,188	1,639,656		(2,126)		(2,126)		1,637,530		512,797	512,797	64,094	03/15/2032	3.B FE
85207U-AK-1	SPRINT CORP		03/16/2021	Various		11,516,950	9,500,000	9,600,000	9,560,782		(2,510)		(2,510)		9,558,272		1,958,678	1,958,678	392,264	03/01/2026	3.B FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		03/20/2021	SCHEDULED REDEMPTION		2,317,188	2,317,188	2,291,973	2,301,981		15,207		15,207		2,317,188				19,464	03/20/2023	2.A FE
853496-AH-0	STANDARD INDUSTRIES INC		01/06/2021	JPMORGAN CHASE & CO.		2,015,000	2,000,000	2,000,000	2,000,000						2,000,000		15,000	15,000	25,688	01/15/2031	3.B FE
85571B-AG-0	STARWOOD PROPERTY TRUST INC		01/15/2021	CANTOR FITZGERALD		2,419,440	2,372,000	2,444,030	2,401,101		(1,594)		(1,594)		2,399,508		19,932	19,932	11,531	12/15/2021	4.A FE
85571B-AL-9	STARWOOD PROPERTY TRUST INC		03/05/2021	Various		8,248,226	8,083,000	8,116,551	8,107,616		(1,144)		(1,144)		8,106,472		141,754	141,754	176,800	03/15/2025	4.A FE
858119-BK-5	STEEL DYNAMICS INC		03/19/2021	FIFTH THIRD SECURITIES, INC.		5,005,218	4,700,000	4,787,367	4,780,451		(1,696)		(1,696)		4,778,755		226,463	226,463	71,166	04/15/2030	2.C FE
858119-BP-4	STEEL DYNAMICS INC		03/15/2021	BARCLAYS		1,038,611	1,125,000	1,083,746	1,083,927		168		168		1,084,095		(45,484)	(45,484)	16,047	10/15/2050	2.C FE
858912-AF-5	STERICYCLE INC		01/06/2021	CANTOR FITZGERALD		1,556,250	1,500,000	1,500,000	1,500,000						1,500,000		56,250	56,250	38,745	07/15/2024	3.C FE
863667-AM-3	STRYKER CORP		03/15/2021	MATURED		2,300,000	2,300,000	2,305,701	2,300,248		(248)		(248)		2,300,000				30,188	03/15/2021	2.A FE
86389Q-AG-7	STUDIO CITY FINANCE LTD	D	01/05/2021	DEUTSCHE BANK AG		1,209,938	1,195,000	1,195,000							1,195,000		14,938	14,938		01/15/2029	1.D Z
86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/25/2021	THE ALLSTATE CORPORATION		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				138,301	07/19/2023	1.G FE
86562M-BM-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/25/2021	THE ALLSTATE CORPORATION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				93,237	07/16/2024	1.G FE
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/25/2021	THE ALLSTATE CORPORATION		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				151,300	09/27/2024	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/22/2021	MORGAN STANLEY		5,879,896	6,065,000	6,321,541			(5,762)		(5,762)		6,315,779		(435,883)	(435,883)	91,865	07/08/2030	1.G FE
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/25/2021	THE ALLSTATE CORPORATION		10,000,000	10,000,000	10,000,000							10,000,000				19,223	01/12/2026	1.G FE
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO		03/05/2021	ASSIGNMENT OF SECURITIES		14,586,000	14,586,000	14,598,392	14,590,302		(2,868)		(2,868)		14,587,434		(1,434)	(1,434)	274,541	04/01/2021	2.C FE
86787E-AX-5	SUNTRUST BANK		03/09/2021	TD SECURITIES		14,164,920	14,000,000	14,000,000	14,000,000						14,000,000		164,920	164,920	298,254	08/02/2022	1.F FE
86787E-BB-2	SUNTRUST BANK		03/25/2021	THE ALLSTATE CORPORATION		4,797,987	4,800,000	4,797,072	4,797,895		92		92		4,797,987				76,680	11/03/2025	1.F FE
867914-BM-4	SUNTRUST BANKS INC		01/20/2021	U.S. BANCORP		11,043,540	10,800,000	10,786,176	10,796,965		162		162		10,797,127		246,413	246,413	141,750	01/27/2022	1.G FE
86828L-AC-6	SUPERIOR PLUS INC	A	03/31/2021	Various		2,032,500	2,000,000	2,000,000							2,000,000		32,500	32,500	3,000	03/15/2029	3.A FE
86881W-AD-4	SURGERY CENTER HOLDINGS INC		02/16/2021	JEFFERIES & COMPANY, INC.		528,343	475,000	478,563	478,219		(107)		(107)		478,112		50,230	50,230	16,097	04/15/2027	5.B FE
87157D-AG-4	SYNAPTICS INCORPORATED		03/10/2021	Various		2,668,275	2,655,000	2,655,000							2,655,000		13,275	13,275	140	06/15/2029	3.A FE
874060-AC-0	TAKEDA PHARMACEUTICAL CO LTD	D	02/25/2021	CALLED @ 101.854		9,166,860	9,000,000	8,992,350	8,998,144		263		263		8,998,407		1,593	1,593	299,773	01/18/2022	2.B FE
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	03/22/2021	MIZUHO SECURITIES USA INC.		5,758,740	6,000,000	5,988,240	5,988,764		254		254		5,989,019		(230,279)	(230,279)	87,125	03/31/2030	2.B FE
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		01/21/2021	ASSIGNMENT OF SECURITIES		998,730	972,000	984,150	983,711		(366)		(366)		983,345		(11,345)	(11,345)	45,441	09/15/2024	3.C FE
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		03/30/2021	Various		9,249,563	9,425,000	9,425,000	9,425,000						9,425,000		(175,438)	(175,438)	154,492	12/31/2030	3.C FE
87612B-BB-7	TARGA RESOURCES PARTNERS LP		01/19/2021	CANTOR FITZGERALD		1,921,425	1,870,000	1,886,629	1,881,557		(141)		(141)		1,881,416		40,009	40,009	45,257	02/01/2025	3.C FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		03/31/2021	Various		5,802,965	5,558,000	5,473,230	5,488,598		1,951		1,951		5,490,549		312,416	312,416	198,518	01/15/2028	3.C FE
87612B-BN-1	TARGA RESOURCES PARTNERS LP		03/31/2021	Various		13,202,500	12,000,000	12,956,925	12,837,493		(31,369)		(31,369)		12,806,125		396,375	396,375	578,646	01/15/2029	3.C FE
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		03/31/2021	Various		3,789,396	3,610,000	3,610,000	3,610,000						3,610,000		179,396	179,396	116,860	03/01/2030	3.B FE
87612B-BT-8	TARGA RESOURCES PARTNERS LP		03/26/2021	OPPENHEIMER & CO., INC.		3,420,938	3,649,000	3,649,000							3,649,000		(228,063)	(228,063)	23,516	01/15/2032	3.C FE
87612E-BH-8	TARGET CORPORATION		02/10/2021	GOLDMAN, SACHS & CO.		1,767,666	1,541,000	1,540,846	1,540,869		2		2		1,540,871		226,795	226,795	16,903	04/15/2029	1.F FE
87612E-BL-9	TARGET CORPORATION		02/22/2021	JPMORGAN CHASE & CO.		9,000,310	8,500,000	8,485,890	8,487,891		396		396		8,488,287		512,023	512,023	68,531	04/15/2025	1.F FE
876511-AF-3	TASEKO MINES LTD	A	02/09/2021	BAIRD (ROBERT W.) & CO. INC.		2,000,000	2,000,000	2,000,000							2,000,000				389	02/15/2026	4.C FE
87901J-AE-5	TEGNA INC		03/11/2021	GOLDMAN, SACHS & CO.		7,098,350	7,000,000	6,996,500	6,989,262	7,564	(1,030)		6,534		6,995,797		102,553	102,553	161,875	03/15/2028	3.C FE
87901J-AF-2	TEGNA INC		03/11/2021	Various		10,524,125	9,900,000	9,985,380	9,981,247		(3,542)		(3,542)		9,977,705		546,420	546,420	226,430	03/15/2026	3.C FE
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		02/08/2021	ASSIGNMENT OF SECURITIES		4,488,230	4,426,000	4,648,560	4,464,702		(3,137)		(3,137)		4,461,565		(35,565)	(35,565)	131,736	10/15/2023	3.B FE
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC		03/10/2021	CANTOR FITZGERALD		2,660,985	2,571,000	2,660,985	2,615,917		(2,377)		(2,377)		2,613,539		47,446	47,446	34,173	06/15/2026	3.B FE
27409L-AE-3	THE EAST OHIO GAS COMPANY		03/19/2021	SMBC Nikko Securities America, Inc		1,819,900	2,000,000	1,971,520	1,971,837		135		135		1,971,973		(152,073)	(152,073)	16,333	06/15/2050	1.F FE
883556-BF-8	THERMO FISHER SCIENTIFIC INC		01/15/2021	CALLED @ 111.249		1,766,634	1,588,000	1,750,985			(2,029)		(2,029)		1,748,956		(160,956)	(160,956)	208,656	02/01/2024	1.D Z
87271R-AE-9	TIA 2017-1A C CLO		03/18/2021	ASSIGNMENT OF SECURITIES		1,000,000	1,000,000	999,994							999,994		6	6	11,053	04/20/2029	1.F FE
87271Q-AA-9	TIA_2017 1A E CLO		03/18/2021	ASSIGNMENT OF SECURITIES		3,750,000	3,750,000	2,775,000	3,026,063		52,026		52,026		3,078,089		671,911	671,911	94,220	04/20/2029	4.B FE
87249T-AE-4	TICP 2018-IIA A2 CLO		03/16/2021	Various		9,286,584	9,300,000	8,867,550	8,943,472		11,670		11,670		8,955,143		331,441	331,441	48,201	04/20/2028	1.B FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/31/2021	VARIOUS		1,034										1,034		1,034		03/01/2024	5.A
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/31/2021	Various		55,744	54,798	56,113	54,528					1,063	56,113	(369)		(369)	561	03/01/2024	5.A
87264A-AV-7	T-MOBILE USA INC		03/11/2021	GOLDMAN, SACHS & CO.		13,686,400	13,000,000	12,852,500	12,848,165		3,639		3,639		12,851,804		834,596	834,596	384,222	02/01/2028	3.B FE
87264A-BR-5	T-MOBILE USA INC		01/12/2021	BANK OF AMERICA/MERRILL LYNCH		790,000	790,000	790,000							790,000					02/15/2026	3.B FE
88947E-AS-9	TOLL BROTHERS FINANCE CORP.		03/16/2021	BANK OF AMERICA/MERRILL LYNCH		3,397,500	3,000,000	2,995,000	2,997,007		83		83		2,997,090		400,410	400,410	74,073	03/15/2027	3.A FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		01/04/2021	JEFFERIES & COMPANY, INC.		4,340,000	4,000,000	3,940,000	3,945,934		71		71		3,946,005		393,995	393,995	27,444	11/01/2029	3.A FE
89055F-AA-1	TOPBUILD CORP		02/25/2021	Various		26,228,916	25,362,000	25,081,129	25,126,302		2,573		2,573		25,128,875		1,100,041	1,100,041	455,723	05/01/2026	3.C FE
89114Q-C4-8	TORONTO-DOMINION BANK/THE	A	01/20/2021	Various		13,961,097	12,926,000	13,988,296			(23,915)		(23,915)		13,964,380		(3,283)	(3,283)	229,653	07/19/2023	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89114Q-CD-8	TORONTO-DOMINION BANK/THE	A	01/26/2021	BANK MONTREAL / NESBITT BURNS		2,966,112	2,880,000	2,969,574			(3,498)		(3,498)		2,966,076		36	36	8,664	12/01/2022	1.D FE
89114Q-CK-2	TORONTO-DOMINION BANK/THE	A	03/25/2021	THE ALLSTATE CORPORATION		9,975,054	10,000,000	9,972,100	9,973,774		1,279		1,279		9,975,054				40,417	09/11/2025	1.D FE
89114Q-CP-1	TORONTO-DOMINION BANK/THE	A	02/12/2021	RBC DOMINION SECURITIES		9,969,400	10,000,000	9,985,300			329		329		9,985,629		(16,229)	(16,229)	8,542	01/06/2026	1.D FE
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	D	02/11/2021	MORGAN STANLEY		7,425,643	6,532,000	6,532,000	6,532,000						6,532,000		893,643	893,643	110,960	02/19/2029	1.D FE
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA	D	03/22/2021	Various		11,503,456	12,029,000	12,572,289	5,400,000		(4,885)		(4,885)		12,567,404		(1,063,949)	(1,063,949)	81,672	06/29/2041	1.D FE
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/01/2021	ASSIGNMENT OF SECURITIES		15,000,000	15,000,000	14,966,400	14,998,185		1,210		1,210		14,999,395		605	605	237,500	04/01/2021	2.C FE
892330-AD-3	TOYOTA INDUSTRIES CORPORATION	D	03/25/2021	THE ALLSTATE CORPORATION		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				333,461	03/12/2022	1.F FE
892331-AF-6	TOYOTA MOTOR CORPORATION	D	03/25/2021	THE ALLSTATE CORPORATION		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				120,586	07/02/2024	1.E FE
89352H-BA-6	TRANSCANADA PIPELINES LTD	A	03/25/2021	BANK OF AMERICA/MERRILL LYNCH		4,481,080	4,000,000	3,993,440	3,993,836		134		134		3,993,970		487,110	487,110	74,711	04/15/2030	2.A FE
893647-AZ-0	TRANSDIGM INC		03/04/2021	BANK OF AMERICA/MERRILL LYNCH		7,106,375	6,950,000	7,093,000	7,030,417		(12,225)		(12,225)		7,018,192		88,183	88,183	141,799	05/15/2025	4.C FE
893647-BE-6	TRANSDIGM INC		03/11/2021	GOLDMAN, SACHS & CO.		5,282,750	5,000,000	5,156,250	5,105,468		(6,178)		(6,178)		5,099,290		183,460	183,460	156,250	03/15/2026	4.A FE
893647-BM-8	TRANSDIGM INC		03/11/2021	GOLDMAN, SACHS & CO.		2,457,000	2,500,000	2,500,000							2,500,000		(43,000)	(43,000)	17,665	01/15/2029	4.C FE
896215-AH-3	TRIMAS COMPANY LLC		03/31/2021	Various		7,144,811	7,135,000	7,135,000							7,135,000		9,811	9,811	333	04/15/2029	3.C FE
89788J-AA-7	TRUIST BANK		03/25/2021	Various		33,497,690	33,000,000	32,932,020	32,942,696		2,468		2,468		32,945,164		552,526	552,526	244,947	03/10/2025	1.F FE
872882-AE-5	TSMC GLOBAL LTD	D	03/25/2021	THE ALLSTATE CORPORATION		9,991,599	10,000,000	9,990,700	9,991,172		427		427		9,991,599				36,875	09/28/2025	1.D FE
872882-AG-0	TSMC GLOBAL LTD	D	03/23/2021	MIZUHO SECURITIES USA INC.		2,518,263	2,700,000	2,675,241	2,675,837		538		538		2,676,375		(158,112)	(158,112)	18,253	09/28/2030	1.D FE
902674-YA-2	UBS AG (LONDON BRANCH)	D	03/02/2021	JPMORGAN CHASE & CO.		2,030,620	2,000,000	1,997,380	1,998,280		228		228		1,998,508		32,112	32,112	12,931	04/21/2022	1.D FE
902613-AE-8	UBS GROUP AG	D	03/22/2021	MORGAN STANLEY		2,851,260	3,000,000	3,000,000							3,000,000		(148,740)	(148,740)	7,507	02/11/2032	1.G FE
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND AG	D	03/25/2021	THE ALLSTATE CORPORATION		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				235,868	08/15/2023	1.G FE
906548-CP-5	UNION ELECTRIC CO		02/11/2021	KEYBANC CAPITAL MARKETS		9,120,880	8,000,000	7,993,200	7,994,265		75		75		7,994,341		1,126,539	1,126,539	117,444	03/15/2029	1.F FE
907818-ES-3	UNION PACIFIC CORPORATION		02/22/2021	MORGAN STANLEY		1,197,558	1,067,000	1,072,463	1,070,694		(111)		(111)		1,070,584		126,975	126,975	24,341	07/15/2025	2.A FE
907818-EU-8	UNION PACIFIC CORPORATION		03/31/2021	Various		15,942,350	15,000,000	15,223,096	11,750,556		(23,672)		(23,672)		15,204,678		737,672	737,672	166,736	06/08/2023	2.A FE
907818-FA-1	UNION PACIFIC CORPORATION		02/24/2021	Jane Street Execution Services, LLC		3,555,420	3,300,000	3,297,228	3,298,206		82		82		3,298,288		257,132	257,132	50,531	03/01/2024	2.A FE
907818-FL-7	UNION PACIFIC CORPORATION		03/05/2021	DEUTSCHE BANK AG		3,701,656	3,550,000	3,548,403	3,548,413		2		2		3,548,415		153,241	153,241	79,135	02/05/2070	2.A FE
909310-AA-5	UNITED AIRLINES INC ABS		02/15/2021	SCHEDULED REDEMPTION		69,171	69,171	67,363	67,888		1,283		1,283		69,171				1,859	02/15/2023	3.B FE
909320-AB-2	UNITED AIRLINES INC B ABS		03/03/2021	SCHEDULED REDEMPTION		158,910	158,910	147,900	149,411		9,499		9,499		158,910				3,675	03/03/2024	3.B FE
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC		03/11/2021	Various		15,967,825	15,850,000	16,058,150	16,052,158		(4,756)		(4,756)		16,047,402		(79,577)	(79,577)	357,646	02/15/2031	3.C FE
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		03/11/2021	GOLDMAN, SACHS & CO.		7,597,100	7,000,000	7,030,945	7,025,781		(678)		(678)		7,025,103		571,997	571,997	245,000	01/15/2030	3.C FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		03/15/2021	Various		13,425,619	12,836,000	12,934,640	12,921,814		(3,204)		(3,204)		12,918,610		507,009	507,009	126,104	11/15/2027	3.A FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		03/11/2021	GOLDMAN, SACHS & CO.		4,061,200	4,000,000	4,002,500	4,002,283		(54)		(54)		4,002,229		58,971	58,971	106,667	07/15/2030	3.C FE
912909-AU-2	UNITED STATES STEEL CORP		02/09/2021	MORGAN STANLEY		3,007,500	3,000,000	3,000,000							3,000,000		7,500	7,500		03/01/2029	1.D Z
91324P-DN-9	UNITEDHEALTH GROUP INC		02/19/2021	MORGAN STANLEY		9,523,296	8,423,000	8,406,070	8,410,562		333		333		8,410,895		1,112,401	1,112,401	58,867	12/15/2025	1.G FE
91324P-DW-9	UNITEDHEALTH GROUP INC		02/12/2021	KEYCORP		4,594,500	4,500,000	4,482,585	4,484,428		383		383		4,484,811		109,689	109,689	42,031	01/15/2026	1.G FE
91324P-DX-7	UNITEDHEALTH GROUP INC		02/08/2021	U.S. BANCORP		2,485,958	2,419,000	2,565,806			(1,598)		(1,598)		2,564,208		(78,250)	(78,250)	11,423	05/15/2030	1.G FE
91533B-AA-8	UPJOHN INC		03/16/2021	Various		16,101,700	16,000,000	15,993,120	15,994,911		734		734		15,995,645		106,055	106,055	43,000	06/22/2022	2.C FE
91705J-AC-9	URBAN ONE INC		01/13/2021	Various		2,470,730	2,370,000	2,370,000							2,370,000		100,730	100,730		02/01/2028	1.D Z
90367U-AA-9	US ACUTE CARE SOLUTIONS LLC		02/25/2021	STIFEL CAPITAL MARKETS		893,594	875,000	875,000							875,000		18,594	18,594		03/01/2026	4.C FE
91159H-HU-7	US BANCORP		03/25/2021	THE ALLSTATE CORPORATION		19,987,382	20,000,000	19,981,800	19,986,806		576		576		19,987,382				280,889	11/17/2025	1.E FE
90333L-AT-9	US CONCRETE INC		03/15/2021	Various		7,198,560	7,028,000	7,062,600	7,060,896		(1,053)		(1,053)		7,059,843		138,717	138,717	161,529	03/01/2029	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90290M-AD-3	US FOODS INC		03/17/2021	OPPENHEIMER & CO., INC.		498,750	500,000	505,625			(126)		(126)		505,499		(6,749)	(6,749)	2,969	02/15/2029	5.A FE
92047W-AB-7	VALVOLINE INC		01/14/2021	ASSIGNMENT OF SECURITIES		4,131,240	4,000,000	3,980,764	3,982,094		125		125		3,982,220		17,780	17,780	203,671	08/15/2025	3.C FE
92047W-AD-3	VALVOLINE INC		03/11/2021	GOLDMAN, SACHS & CO.		3,053,400	3,000,000	3,116,250	3,112,621		(2,779)		(2,779)		3,109,842		(56,442)	(56,442)	53,125	02/15/2030	3.C FE
92047W-AG-6	VALVOLINE INC		03/11/2021	GOLDMAN, SACHS & CO.		2,922,150	3,000,000	3,000,000	3,000,000						3,000,000		(77,850)	(77,850)	21,448	06/15/2031	3.C FE
92240M-BL-1	VECTOR GROUP LTD ABS		01/15/2021	KEYCORP		809,750	790,000	790,000							790,000		19,750	19,750		02/01/2029	1.D Z
92537R-AA-7	VERTICAL US NEWCO INC		03/22/2021	GOLDMAN, SACHS & CO.		3,101,250	3,000,000	3,007,500	3,006,885		(314)		(314)		3,006,570		94,680	94,680	108,938	07/15/2027	4.A FE
92553P-BA-9	VIACOM INC		03/15/2021	ASSIGNMENT OF SECURITIES		6,133,340	6,038,000	5,831,635	5,991,136		8,701		8,701		5,999,837		38,163	38,163	178,740	02/04/2022	2.B FE
92556H-AC-1	VIACOMCBS INC		03/02/2021	MORGAN STANLEY		5,371,965	4,500,000	4,274,415	4,276,369		566		566		4,276,935		1,095,030	1,095,030	64,969	05/19/2050	2.B FE
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		03/15/2021	DEUTSCHE BANK AG		3,037,500	3,000,000	2,992,500	2,992,754		130		130		2,992,884		44,616	44,616	72,875	08/15/2030	3.B FE
92826C-AL-6	VISA INC		02/19/2021	RBC DOMINION SECURITIES		9,417,600	9,000,000	8,974,620	8,977,156		494		494		8,977,650		439,950	439,950	60,800	04/15/2027	1.D FE
928377-AC-4	VISTA OUTDOOR INC		02/17/2021	Various		4,408,470	4,380,000	4,380,000							4,380,000		28,470	28,470		03/15/2029	1.D Z
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		03/15/2021	JPMORGAN CHASE & CO.		4,963,148	4,778,000	4,930,229	4,875,584		(7,270)		(7,270)		4,868,314		94,834	94,834	143,075	09/01/2026	3.A FE
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		03/15/2021	Various		15,580,125	14,990,000	15,663,138	15,492,600		(35,234)		(35,234)		15,457,366		122,759	122,759	493,419	02/15/2027	3.A FE
928563-AB-1	VMWARE INC		03/05/2021	JPMORGAN CHASE & CO.		4,895,453	4,737,000	4,727,147	4,733,609		382		382		4,733,991		161,462	161,462	76,858	08/21/2022	2.C FE
92857W-BH-2	VODAFONE GROUP PLC	D	03/30/2021	TENDER OFFER		21,197,865	19,500,000	19,786,215	19,754,485		(20,297)		(20,297)		19,734,188		1,463,677	1,463,677	515,938	01/16/2024	2.B FE
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	03/31/2021	TD SECURITIES		25,147,290	24,500,000	24,486,770	24,490,881		1,714		1,714		24,492,596		654,694	654,694	280,253	05/13/2022	2.A FE
92914X-AL-3	VOYA_15-2R CLO		01/25/2021	SCHEDULED REDEMPTION		119,590	119,590	119,256			334		334		119,590				368	07/23/2027	1.A FE
929160-AZ-2	VULCAN MATERIALS COMPANY		03/29/2021	Various		10,745,340	10,000,000	9,972,200	9,973,648		594		594		9,974,242		771,098	771,098	116,667	06/01/2030	2.B FE
929566-AJ-6	WABASH NATIONAL CORPORATION		03/04/2021	BARCLAYS		7,857,281	7,675,000	7,541,313	7,559,933		3,369		3,369		7,563,302		293,980	293,980	184,093	10/01/2025	4.C FE
931142-EM-1	WALMART INC		02/12/2021	BNP CAPITAL MARKETS		956,925	859,000	857,866	858,110		19		19		858,129		98,796	98,796	15,938	07/08/2026	1.C FE
931142-DG-5	WAL-MART STORES INC		03/24/2021	MUFG SECURITIES AMERICAS INC		781,977	676,000	868,496			(1,606)		(1,606)		866,890		(84,913)	(84,913)	12,393	04/11/2043	1.C FE
254687-FL-5	WALT DISNEY CO		03/01/2021	CREDIT SUISSE		6,052,080	6,000,000	5,911,020	5,921,713		1,413		1,413		5,923,126		128,954	128,954	60,667	09/01/2029	1.G FE
254687-FQ-4	WALT DISNEY CO		02/11/2021	RBC DOMINION SECURITIES		11,646,200	10,000,000	11,552,000	11,454,014		(17,889)		(17,889)		11,436,124		210,076	210,076	152,000	03/22/2030	1.G FE
94106B-AA-9	WASTE CONNECTIONS INC		03/24/2021	JEFFERIES & COMPANY, INC.		1,212,300	1,200,000	1,199,892	1,199,901		2		2		1,199,903		12,397	12,397	20,367	02/01/2030	2.A FE
949496-BA-0	WELF 2015-1A AR3 CLO		01/20/2021	SCHEDULED REDEMPTION		4,766	4,766	4,721	4,725		41		41		4,766				18	07/20/2029	1.A FE
94950G-AJ-6	WELF 2017-1A A1R		03/12/2021	CALLED @ 100.000		4,973,730	4,973,730	4,905,092	4,911,098		4,069		4,069		4,915,167		58,563	58,563	27,074	04/20/2029	1.A FE
94973V-BA-4	WELLPOINT INC		01/13/2021	RBC DOMINION SECURITIES		10,567,400	10,000,000	10,207,300	10,151,109		(2,794)		(2,794)		10,148,315		419,085	419,085	165,000	01/15/2023	2.B FE
949746-SK-8	WELLS FARGO & COMPANY		03/02/2021	Various		10,259,800	10,000,000	10,000,000	10,000,000						10,000,000		(40,200)	(40,200)	485,845	01/24/2023	2.A FE
94974B-FC-9	WELLS FARGO & COMPANY		03/02/2021	Various		955,083	924,000	957,966			(4,840)		(4,840)		953,126		(25,762)	(25,762)	43,351	03/08/2022	2.A FE
95000U-2J-1	WELLS FARGO & COMPANY		02/26/2021	GOLDMAN, SACHS & CO.		10,288,900	10,000,000	10,000,000	10,000,000						10,000,000		288,900	288,900	143,603	02/11/2031	2.A FE
95000U-2Q-5	WELLS FARGO & COMPANY		02/26/2021	GOLDMAN, SACHS & CO.		4,570,560	4,500,000	4,500,000	4,500,000						4,500,000		70,560	70,560	46,787	04/30/2041	2.A FE
94988J-5R-4	WELLS FARGO BANK NA		01/21/2021	RBC DOMINION SECURITIES		23,197,361	21,500,000	21,464,955	21,480,871		432		432		21,481,303		1,716,058	1,716,058	337,980	08/14/2023	1.D FE
94988J-6A-0	WELLS FARGO BANK NA		01/19/2021	GOLDMAN, SACHS & CO.		4,434,423	4,387,000	4,387,000	4,387,000						4,387,000		47,423	47,423	33,490	09/09/2022	1.D FE
95081Q-AN-4	WESCO DISTRIBUTION INC		01/25/2021	BARCLAYS		6,540,000	6,000,000	6,185,000	6,160,781		(4,356)		(4,356)		6,156,425		383,575	383,575	49,875	06/15/2025	3.C FE
958254-AH-7	WESTERN GAS PARTNERS LP		03/26/2021	BARCLAYS		8,212,500	8,000,000	7,954,800	7,965,605		973		973		7,966,577		245,923	245,923	205,875	03/01/2028	3.B FE
961214-EH-2	WESTPAC BANKING CORP	D	03/25/2021	THE ALLSTATE CORPORATION		17,996,197	18,000,000	17,994,960	17,995,981		217		217		17,996,197				253,800	02/19/2025	1.D FE
961214-EP-4	WESTPAC BANKING CORP	D	03/24/2021	GOLDMAN, SACHS & CO.		4,318,650	4,500,000	4,500,000	4,500,000						4,500,000		(181,350)	(181,350)	43,355	11/15/2035	2.A FE
962166-BY-9	WEYERHAEUSER COMPANY		03/24/2021	U.S. BANCORP		14,252,937	12,800,000	12,604,160	12,616,199		3,837		3,837		12,620,035		1,632,901	1,632,901	228,978	04/15/2030	2.B FE
71953L-AA-9	WILLIAMS SCOTSMAN INC		03/26/2021	ASSIGNMENT OF SECURITIES		241,020	234,000	234,000	234,000						234,000				11,041	06/15/2025	4.C FE
976843-BL-5	WISCONSIN PUBLIC SERVICE CORPORATI		03/25/2021	THE ALLSTATE CORPORATION		8,998,673	9,000,000	8,994,150	8,998,207		466		466		8,998,673				103,850	11/21/2021	1.F FE
92933B-AP-9	WMG ACQUISITION CORP		03/12/2021	STIFEL CAPITAL MARKETS		2,059,600	2,000,000	2,055,000	2,032,853		(2,802)		(2,802)		2,030,051		29,549	29,549	45,833	04/15/2026	4.B FE
92933B-AQ-7	WMG ACQUISITION CORP		03/22/2021	Various		2,420,996	2,350,000	2,350,000	2,350,000						2,350,000		70,996	70,996	61,560	07/15/2030	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92933B-AR-5	WMG ACQUISITION CORP		03/11/2021	Various		13,799,950	14,250,000	14,014,648	13,920,783	95,000	3,747		98,747		14,019,530		(219,580)	(219,580)	248,938	02/15/2031	3.C FE
98212B-AM-5	WPX ENERGY INC		03/26/2021	ASSIGNMENT OF SECURITIES		1,160,390	1,096,000	1,096,000	1,096,000						1,096,000				82,455	06/15/2028	3.C FE
92940P-AG-9	WRKCO INC		03/02/2021	DEUTSCHE BANK AG		3,563,426	3,375,000	3,367,035	3,367,326		89		89		3,367,416		196,011	196,011	22,219	06/15/2033	2.B FE
384802-AE-4	WW GRAINGER INC		03/25/2021	THE ALLSTATE CORPORATION		14,967,038	15,000,000	14,958,300	14,965,137		1,901		1,901		14,967,038				169,583	02/15/2025	1.G FE
48250N-AB-1	YUM! BRANDS INC		01/29/2021	BANK OF AMERICA/MERRILL LYNCH		2,925,750	2,820,000	2,953,950	2,923,912		(6,095)		(6,095)		2,917,817		7,933	7,933	25,086	06/01/2026	3.C FE
988498-AN-1	YUM! BRANDS INC.		03/19/2021	RBC DOMINION SECURITIES		2,857,500	3,000,000	3,000,000	3,000,000						3,000,000		(142,500)	(142,500)	53,771	03/15/2031	4.A FE
98956P-AC-6	ZIMMER HOLDINGS INC		03/04/2021	RBC DOMINION SECURITIES		10,219,576	10,075,000	10,251,514	10,175,390		(20,318)		(20,318)		10,155,071		64,505	64,505	92,564	11/30/2021	2.B FE
98978V-AQ-6	ZOETIS INC		03/04/2021	TD SECURITIES		5,628,493	5,555,000	5,548,723	5,553,619		401		401		5,554,020		74,473	74,473	99,296	08/20/2021	2.B FE
98981B-AA-0	ZOOMINFO TECHNOLOGIES INC		02/16/2021	MORGAN STANLEY		1,843,250	1,825,000	1,825,000							1,825,000		18,250	18,250	2,947	02/01/2029	4.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,992,421,137	4,857,980,423	4,881,008,635	4,314,314,556	527,849	(680,884)		(153,035)	1,063	4,874,942,760	665	105,828,721	105,829,387	79,058,426	XXX	XXX
281020-AS-6	EDISON INTERNATIONAL		03/04/2021	Various		9,990,000	10,000,000	10,000,000							10,000,000		(10,000)	(10,000)		12/31/2049	3.B FE
4899999. Subtotal - Bonds - Hybrid Securities						9,990,000	10,000,000	10,000,000							10,000,000		(10,000)	(10,000)		XXX	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		03/10/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	27,280,083		27,882,000	27,264,000	618,000			618,000		27,882,000		(601,917)	(601,917)	193,800		4.C
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		02/22/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	29,567,501		28,986,706	29,500,067	(513,361)			(513,361)		28,986,706		580,795	580,795	107,538		4.B
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		02/23/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	27,235,030		26,284,151	27,235,000	(950,849)			(950,849)		26,284,151		950,880	950,880	100,995		4.B
8099999. Subtotal - Bonds - SVO Identified Funds						84,082,614		83,152,856	83,999,067	(846,210)			(846,210)		83,152,856		929,758	929,758	402,334	XXX	XXX
06901L-AH-0	1011778 B.C. Unlimited Liability	A	03/31/2021	Various		39,292	39,398	39,204	13,929	179	195		374		39,398		(107)	(107)	59	11/19/2026	3.A FE
28248C-AH-9	84 Lumber Company Term B-1 Loan		03/22/2021	Various		200,357	200,000	199,500			(41)		(41)		199,459		898	898		11/13/2026	1.D Z
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		03/31/2021	Various		150,241	154,466	153,894	151,377	2,520	6		2,527		153,904		(3,662)	(3,662)	633	10/31/2025	4.B FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		7,722	7,722	7,630	6,930	700	92		791		7,722					11/17/2023	5.B FE
00488P-AL-9	ACRISURE LLC 220 TL		03/31/2021	SCHEDULED REDEMPTION		13,324	13,324	13,272	4,105	72	51		123		13,324				36	02/15/2027	4.B FE
00510D-AB-0	ACURIS FINANCE US INITIAL TL		03/30/2021	COST OF CARRY		(48)											(48)	(48)		02/16/2028	1.D Z
00687M-AB-7	Adient US LLC Initial Term Loan		03/31/2021	Various		8,357	8,393	8,416	3,308		(23)		(23)		8,393		(36)	(36)	27	05/06/2024	4.A FE
00709L-AG-2	ADMI CORP AKA ASPEN DENTAL TL		02/02/2021	EXCHANGE		497,529	500,000	497,525	497,502		(49)		(49)		497,454		75	75	264	12/23/2027	4.B FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC		01/04/2021	SCHEDULED REDEMPTION		851	851	852	848	3	(1)		2		851				2	07/31/2026	3.B FE
L0001L-AC-3	AI MISTRAL HOLDCO LTD TL	D	03/31/2021	SCHEDULED REDEMPTION		5,992	5,992	4,726	4,673		1,319		1,319		5,992				22	03/11/2024	5.A FE
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		03/31/2021	Various		11,230	11,347	11,201	5,922	227	146		373		11,347		(118)	(118)	78	04/22/2024	4.C FE
01438K-AH-8	ALDEVRON LLC INITIAL TL		03/31/2021	SCHEDULED REDEMPTION		7,002	7,002	6,974			28		28		7,002				27	10/12/2026	4.B FE
01438K-AG-0	ALDEVRON LLC TERM LOAN B		02/01/2021	EXCHANGE		2,768,805	2,779,746	2,768,787	2,767,627	1,031	(154)		877		2,768,504		301	301	1,216	10/12/2026	4.B FE
01449K-AB-8	ALERA GROUP INTERMEDIATE HOLD TLB		03/31/2021	Various		8,764	8,791	8,824	1,229		(32)		(32)		8,791		(27)	(27)	16	08/01/2025	4.B FE
01642P-AW-6	ALIXPARTNERS 2017 REFI TL		02/04/2021	SCHEDULED REDEMPTION		3,420,269	3,420,269	3,428,676	3,378,063	50,808	(8,602)		42,206		3,420,269				1,494	04/04/2024	4.B FE
01642P-BB-1	ALIXPARTNERS LLP		03/11/2021	COST OF CARRY		(382)											(382)	(382)		02/04/2028	1.D Z
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		03/31/2021	Various		19,509	19,525	19,596	6,823	52	(71)		(19)		19,525		(16)	(16)	72	07/10/2026	4.C FE
46124C-AG-2	ALTERRA MOUNTAIN COMPANY		03/31/2021	SCHEDULED REDEMPTION		2,500	2,500	2,455	2,454		46		46		2,500				13	08/01/2026	4.B FE
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		02/03/2021	SCHEDULED REDEMPTION		1,970,100	1,970,100	1,964,596	1,955,324	9,186	5,590		14,776		1,970,100				854	06/14/2026	4.B FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		03/31/2021	Various		12,918	12,986	12,967	4,082	35	19		54		12,986		(68)	(68)	23	01/15/2027	4.A FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		03/31/2021	SCHEDULED REDEMPTION		3,228	6,456	3,158	(896)	1,956	2,169		4,124		3,228				32	08/11/2025	5.C FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		03/31/2021	SCHEDULED REDEMPTION		18,027	18,027	17,904	17,904		123		123		18,027				293	06/29/2024	4.B
00124T-AS-6	AP GAMING I LLC AKA AGS LLC TL		03/31/2021	SCHEDULED REDEMPTION		2,500	2,500	2,435	2,435		65		65		2,500				88	02/15/2024	4.C FE
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		03/31/2021	SCHEDULED REDEMPTION		13,849	13,849	13,410	1,639	36	439		475		13,849				83	02/15/2024	4.C FE
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		03/31/2021	Various		18,719	18,750	18,677			73		73		18,750		(31)	(31)	44	12/06/2027	4.B FE
03952H-AB-0	ARCHES BUYER INC (ANCESTRY.COM) TL		02/25/2021	EXCHANGE		2,970,802	3,000,000	2,970,513	2,970,226		(376)		(376)		2,969,850		952	952	10,125	12/06/2027	4.A FE
04044P-AH-7	ARISTOCRAT LEISURE LTD TLB	D	03/31/2021	SCHEDULED REDEMPTION		1,000	1,000	983	982		18		18		1,000				5	10/19/2024	3.A FE
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB		02/19/2021	SCHEDULED REDEMPTION		45,652	45,652	43,589	43,570		2,082		2,082		45,652				197	10/14/2027	4.A FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		03/31/2021	SCHEDULED REDEMPTION		10,000	10,000	9,948			52		52		10,000				13	09/07/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
04538F-AC-3	ASPLUNDH TREE EXPERT LLC TLB		03/05/2021	EXCHANGE		3,969,304	3,990,000	3,969,237	3,968,781		515		515		3,969,296		8	8	2,028	09/06/2027	3.A FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		03/31/2021	Various		16,232	16,376	16,380	3,690	47	(3)		44		16,376		(144)	(144)	44	02/12/2027	4.B FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		03/16/2021	COST OF CARRY		(53)											(53)	(53)		12/22/2023	3.C FE
BA50TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	03/31/2021	Various		27,709	27,909	27,791	9,721	418	6,882		7,300		27,909		(200)	(200)	85	02/27/2026	4.B FE
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		03/31/2021	Various		32,393	32,411	32,297	7,503		126		126		32,411		(17)	(17)	90	05/22/2025	4.B FE
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		03/31/2021	SCHEDULED REDEMPTION		633	633	622	615	6	11		18		633					03/18/2024	5.A FE
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		01/05/2021	SCHEDULED REDEMPTION		549	549	537	440		109		109		549				4	09/15/2022	4.C
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		01/05/2021	SCHEDULED REDEMPTION		99,847	99,847	99,245	99,316		531		531		99,847				3,205	09/15/2022	4.C
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	03/31/2021	Various		4,729	5,013	5,000			9,896		9,896		5,013		(283)	(283)		03/01/2025	4.B FE
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		03/31/2021	SCHEDULED REDEMPTION		12,500	12,500	12,409	11,870	536	94		630		12,500				53	02/28/2025	3.A PL
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		03/02/2021	Various		(10)					260		260				(10)	(10)		06/02/2025	3.B FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		03/31/2021	SCHEDULED REDEMPTION		814,240	814,240	816,990	807,498	9,545	(2,803)		6,742		814,240				1,494	01/02/2025	4.B FE
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		03/31/2021	SCHEDULED REDEMPTION		15,306	15,306	15,344			(38)		(38)		15,306					11/13/2025	3.C FE
08078U-AE-3	BELRON FINANCE US LLC TL B		03/31/2021	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,870	1	4		5		1,875					10/30/2026	3.C FE
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		03/31/2021	SCHEDULED REDEMPTION		4,968	4,968	4,960	4,956	4	9		12		4,968					11/07/2024	3.C FE
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL		03/31/2021	SCHEDULED REDEMPTION		11,820	11,820	11,788			33		33		11,820					07/01/2026	3.B FE
08579J-BE-1	BERRY GLOBAL INC FKA BERRY PL TL		03/04/2021	EXCHANGE		46,703	49,446	46,640	46,542		159		159		46,701		2	2	64	01/19/2024	2.C FE
08579J-BF-8	BERRY GLOBAL INC. TLY		03/04/2021	EXCHANGE		4,668,299	4,678,750	4,668,169	4,667,966		328		328		4,668,294		6	6	6,063	07/01/2026	2.C FE
09179F-AU-6	BJS WHOLESALE CLUB INC		03/26/2021	COST OF CARRY		(6)											(6)	(6)		02/03/2024	3.C FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		03/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,214	33	2		36		1,250				4	06/15/2025	4.C FE
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		03/31/2021	Various				3	(3,956)		3,956		3,956							01/02/2026	5.A
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		03/12/2021	Various		7,155	7,203	7,047	7,020	27	157		183		7,203		(48)	(48)	3	09/15/2023	3.C FE
71913B-AF-9	BRIGHTSPRING HEALTH SERVICES TL		03/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,238	1,238		12		12		1,250					03/05/2026	4.B FE
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		03/31/2021	SCHEDULED REDEMPTION		6,993	6,993	6,981			12		12		6,993				21	08/01/2025	4.B FE
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		01/29/2021	EXCHANGE		2,792,514	2,797,186	2,792,442	2,787,159	5,285	(39)		5,245		2,792,405		109	109	8,450	08/01/2025	4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		03/31/2021	SCHEDULED REDEMPTION		18,703	18,703	18,756			(53)		(53)		18,703				22	11/01/2026	3.A FE
11823L-AH-8	BUCKEYE PARTNERS LP TL		02/02/2021	EXCHANGE		2,502,536	2,481,250	2,502,556	2,475,102	27,695	(251)		27,444		2,502,546		(10)	(10)	340	11/01/2026	3.A FE
74966F-AL-7	BY CROWN PARENT TL B1		03/31/2021	SCHEDULED REDEMPTION		3,731	3,731	3,710	3,709		22		22		3,731				14	01/31/2026	4.C FE
12687H-AB-3	CABLEVISION LIGHTPATH LLC TLB		01/15/2021	SCHEDULED REDEMPTION		2,000	2,000	1,990	1,987		13		13		2,000				9	11/30/2027	4.A FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		03/31/2021	Various		44,153	44,367	44,115	15,694	287	253		540		44,367		(213)	(213)	85	12/23/2024	4.A FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		01/28/2021	SCHEDULED REDEMPTION		10,051,086	10,051,086	10,019,398	10,004,088	15,043	31,955		46,998		10,051,086				292,614	08/11/2022	3.B
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		03/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,241	1,236	4	10		14		1,250				2	04/05/2026	3.A FE
13134M-BT-9	CALPINE CORP		03/31/2021	SCHEDULED REDEMPTION		7,813	7,813	7,714	7,754	35	23		59		7,813				19	12/16/2027	3.A FE
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB		03/31/2021	SCHEDULED REDEMPTION		2,813	2,813	2,799	2,799		14		14		2,813				10	10/31/2026	4.B FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		21,040	21,040	20,942	20,514	424	103		526		21,040				130	11/29/2023	4.C
14161J-AB-0	CARDTRONICS USA INC TL		03/31/2021	SCHEDULED REDEMPTION		1,875	1,875	1,845	1,844		31		31		1,875				9	06/29/2027	3.B FE
14852D-AC-5	CASTLE US HOLDING CORPORATION (U		03/31/2021	Various		8,310	8,366	8,339	3,060	51	27		79		8,366		(56)	(56)	48	01/29/2027	4.C FE
12510E-AC-1	CCI BUYER INC TL		03/09/2021	COST OF CARRY		(579)											(579)	(579)		12/17/2027	1.D Z
15669G-AH-7	CENTURYLINK INC TERM LOAN B		03/31/2021	SCHEDULED REDEMPTION		13,125	13,125	13,111	12,974	136	15		151		13,125					03/15/2027	3.A FE
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		01/11/2021	SCHEDULED REDEMPTION		400,000	400,000	399,788	379,341	20,453	206		20,659		400,000				2,017	12/29/2022	4.C
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		450	450	448	447		3		3		450					12/29/2023	4.C
16117L-BW-8	Charter Communications Operating		03/31/2021	SCHEDULED REDEMPTION		7,653	7,653	7,426	7,418		235		235		7,653				13	04/30/2025	2.C FE
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		03/31/2021	SCHEDULED REDEMPTION		12,306	12,306	12,263	12,262		44		44		12,306				21	02/01/2027	2.C FE
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		03/31/2021	Various		9,827	9,859	9,550	2,968		317		317		9,859		(32)	(32)	26	06/22/2025	4.B FE
17288Y-AC-6	CITADEL SECURITIES 2020 REPRICE TL		02/02/2021	SCHEDULED REDEMPTION		1,139,650	1,139,650	1,132,088	1,131,982		7,669		7,669		1,139,650				364	02/27/2026	3.A FE
17288Y-AD-4	CITADEL SECURITIES LP TL B		03/15/2021	COST OF CARRY		(175)											(175)	(175)		02/02/2028	1.D Z
17875L-AL-3	CITYCENTER HOLDINGS LLC		03/31/2021	Various		15,846	15,870	15,739	5,358	53	135		188		15,870		(24)	(24)	38	04/18/2024	4.B FE
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		03/31/2021	SCHEDULED REDEMPTION		8,344	8,344	8,291			53		53		8,344				20	04/30/2026	4.B FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		03/31/2021	SCHEDULED REDEMPTION		2,808	2,808	2,806	2,615	191	2		193		2,808				21	09/18/2024	4.C FE
20084X-AF-1	COMMERCEHUB INC TLB		01/07/2021	MORGAN STANLEY		250,000	250,000	248,750			1		1		248,751		1,249	1,249	99	12/02/2027	1.D Z
20337E-AQ-4	COMMSCOPE INC TLB		03/31/2021	Various		34,020	34,285	34,382	11,396	116	(97)		19		34,285		(264)	(264)	80	04/06/2026	4.B FE
20716E-AQ-5	CONFIE SEGUROS HLDGS 2ND LIEN TL		02/22/2021	COST OF CARRY		(39)											(39)	(39)		10/31/2025	1.D Z
L2000D-AC-8	CONNECT FINCO SARL (INMARSAT) DDTL	D	01/25/2021	EXCHANGE		729,897	744,375	729,747	729,753		(292)		(292)		729,461		436	436	2,843	12/11/2026	4.A FE
L2000D-AD-6	CONNECT FINCO SARL AKA INMARSAL TL	D	03/31/2021	SCHEDULED REDEMPTION		1,875	1,875	1,839			36		36		1,875				8	12/11/2026	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20903E-BA-2	CONSOLIDATED COMMUNICATION INC TLB		03/18/2021	SCHEDULED REDEMPTION		737,088	737,088	730,827	730,705		6,383		6,383		737,088				1,058	10/02/2027	4.B FE
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		02/03/2021	SCHEDULED REDEMPTION		483,788	483,788	483,151	482,075	1,063	650		1,713		483,788				252	05/22/2024	4.B FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		03/31/2021	Various					6,994	340	(7,334)		(6,994)						32,539	10/17/2025	4.C FE
21926B-AB-8	CORNERSTONE ONDEMAND INC TLB		02/16/2021	SCHEDULED REDEMPTION		99,532	99,532	96,793	96,771		2,761		2,761		99,532				404	04/22/2027	4.B FE
12594W-AJ-5	CPI HOLDCO LLC CLOSING DATE TL		01/22/2021	EXCHANGE		1,588,000	1,588,000	1,588,000	1,588,000						1,588,000				5,547	11/04/2026	4.B FE
12594W-AK-2	CPI HOLDCO LLC TLB (1ST LIEN)		03/31/2021	SCHEDULED REDEMPTION		4,000	4,000	4,000							4,000				15	11/04/2026	4.B FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		03/31/2021	SCHEDULED REDEMPTION		625	625	620	609	10	5		16		625					06/26/2026	4.C FE
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL		01/15/2021	SCHEDULED REDEMPTION		3,788	3,788	3,642	3,643		145		145		3,788				8	01/15/2026	3.C FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		01/15/2021	SCHEDULED REDEMPTION		17,621	17,621	17,477	17,332	147	143		290		17,621				37	07/17/2025	3.C FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		03/29/2021	Various		2,760,182	2,765,346	2,756,314	2,747,205	8,489	9,652		18,141		2,765,346		(5,164)	(5,164)	4,571	11/14/2022	4.C FE
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		03/31/2021	SCHEDULED REDEMPTION		286,949	286,949	286,945	285,988	958	3		961		286,949				1,164	04/18/2025	4.B FE
23343F-AB-0	DA VINCI PURCHASER CORP		03/31/2021	SCHEDULED REDEMPTION		3,125	3,125	3,128	3,117	11	(3)		8		3,125					01/08/2027	4.B FE
23308U-AG-9	DCG ACQUISTION CORP TL		03/31/2021	SCHEDULED REDEMPTION		2,875	2,875	2,818	2,812	6	57		63		2,875				12	09/30/2026	5.A FE
24228H-AM-0	DEALER TIRE LLC TERM LOAN B1		01/05/2021	Various		490,927	495,000	493,926	491,288	2,639	2		2,641		493,929		(3,002)	(3,002)	302	12/12/2025	4.C FE
24701P-AD-8	DELIVER BUYER INC (AKA MHS HOL) TL		03/31/2021	SCHEDULED REDEMPTION		11,278	11,278	11,363			(85)		(85)		11,278				15	05/01/2024	4.C FE
24702N-BE-9	DELL INTERNATIONAL L.L.C. (EMC C		02/18/2021	Various		2,735,614	2,743,729	2,731,513	2,731,337		4,077		4,077		2,735,414		200	200	7,223	09/19/2025	2.C FE
24736C-BM-5	DELTA AIR LINES INC TL-B		03/26/2021	SCHEDULED REDEMPTION		199,000	199,000	194,530	194,240		4,760		4,760		199,000				890	04/27/2023	2.C FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		5,000	5,000	4,980	4,405	574	21		595		5,000				15	08/24/2026	3.C FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		02/02/2021	Various		2,169,939	2,185,983	2,168,643	2,168,498		7,240		7,240		2,175,738		(5,799)	(5,799)	7,808	02/02/2026	4.B FE
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		03/25/2021	SCHEDULED REDEMPTION		102,808	102,808	102,001	101,966		842		842		102,808					02/05/2023	5.B GI
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		01/28/2021	Various		652,036	671,871	670,353	631,276	39,082	130		39,212		670,488		(18,452)	(18,452)	2,482	10/02/2025	3.C FE
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		03/31/2021	SCHEDULED REDEMPTION		4,375	4,375	4,349	4,348		27		27		4,375					11/09/2027	4.C FE
28031F-AD-2	EDGEWATER GENERATION LLC TER		03/31/2021	SCHEDULED REDEMPTION		12,007	12,007	11,708	11,687	11	308		320		12,007				43	12/13/2025	3.C FE
N2820E-AC-2	EG GROUP LIMITED	D	03/31/2021	Various		27,127	27,137	27,055	11,566	103	436		539		27,137		(10)	(10)	169	02/07/2025	4.C FE
28414B-AF-3	Elanco Animal Health Incorporate		03/31/2021	SCHEDULED REDEMPTION		25,703	25,703	25,674	5,906		30		30		25,703					08/01/2027	2.C FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		03/31/2021	SCHEDULED REDEMPTION		19,597	19,597	19,611	1,867		(14)		(14)		19,597					08/03/2026	4.B FE
BAS16H-93-6	ENTERPRISE DEVELOPMENT AUTHORITY		03/24/2021	Various		502,500	500,000	497,500							497,500		5,000	5,000		02/18/2028	1.D Z
29373U-AC-5	ENVISION HEALTHCARE CORP TL		03/31/2021	SCHEDULED REDEMPTION		13,020	13,020	12,997	10,821	2,175	24		2,199		13,020				46	10/10/2025	5.B FE
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		03/31/2021	Various		19,450	19,561	19,464	6,896		31		31		19,561		(111)	(111)	60	07/30/2027	4.C FE
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		03/31/2021	SCHEDULED REDEMPTION		5,102	5,102	5,103	4,555	548			547		5,102				10,144	03/08/2024	5.B FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		03/31/2021	Various		10,158	10,275	10,269	5,191	1	7		9		10,275		(117)	(117)		02/04/2027	4.C FE
26908B-AK-9	ESH HOSPILTALITY INC TL B		03/31/2021	Various		13,731	13,743	13,678	3,585	29	66		95		13,743		(12)	(12)	12	09/18/2026	3.B FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		03/31/2021	Various		27,288	27,553	27,614	9,402	6	(60)		(54)		27,553		(265)	(265)	48	12/22/2023	4.B FE
30204K-AD-8	EXGEN RENEWABLES IV LLC TL		02/26/2021	SCHEDULED REDEMPTION		2,188	2,188	2,177	2,177		11		11		2,188				15	12/15/2027	3.C FE
30233P-AC-4	EYECARE PARTNERS LLC DELAYED TL		01/29/2021	DIRECT		496,015	496,622	496,014	482,781	13,227	7		13,233		496,014		1	1		02/18/2027	4.C FE
30233P-AB-6	EYECARE PARTNERS LLC TL		03/31/2021	SCHEDULED REDEMPTION		16,523	16,523	16,390	5,134	141	132		274		16,523				54	02/18/2027	4.C FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		10,752	10,752	10,763	10,672	91	(11)		81		10,752				37	08/02/2024	4.C FE
31732F-AM-8	FILTRATION GROUP CORP TL		03/31/2021	Various		16,902	16,981	16,940			41		41		16,981		(80)	(80)		03/27/2025	4.B
31732F-AQ-9	FILTRATION GROUP CORP TL		03/31/2021	SCHEDULED REDEMPTION		625	625	622	622		3		3		625					03/31/2025	4.B FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		01/29/2021	SCHEDULED REDEMPTION		3,063,116	3,063,116	3,056,240	3,055,647	597	6,872		7,469		3,063,116				8,382	10/01/2025	4.B FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		03/31/2021	Various		5,408	5,457	5,453	3,399	34	4		38		5,457		(49)	(49)		02/02/2027	3.B FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		01/19/2021	COST OF CARRY		(60)											(60)	(60)		04/18/2025	5.C FE
33905P-AB-7	FLEETWASH INC DDTAL		03/31/2021	Various		617	617	607	640	14	(38)		(23)		617				823	10/01/2024	6. *
33905P-AE-1	FLEETWASH INC TERM LOAN B		03/31/2021	SCHEDULED REDEMPTION		23,428	23,428	23,276	22,506	764	159		922		23,428				123	10/01/2024	3.A PL
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL		03/15/2021	Various		10,375	10,399	10,380	10,261	119	19		138		10,399		(24)	(24)	24	06/29/2025	4.B FE
34721H-AB-5	FORT DEARBORN HLDGS INC TL		03/25/2021	Various		1,964,306	1,975,520	1,964,264	1,960,944	1,430	1,799		3,229		1,964,173		133	133	17	10/19/2023	4.C FE
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		01/29/2021	SCHEDULED REDEMPTION		1,616,864	1,616,864	1,612,571	1,612,573		4,290		4,290		1,616,864				4,099	08/13/2025	4.B FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		03/31/2021	SCHEDULED REDEMPTION		205,955	205,955	205,252	202,644	2,609	702		3,311		205,955					11/10/2023	4.C Z
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		03/31/2021	SCHEDULED REDEMPTION		49,114	49,114	48,920	3,135	39	45,941		45,980		49,114				45	11/10/2023	4.C Z
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		03/31/2021	SCHEDULED REDEMPTION		61,868	61,868	61,652	60,875	777	216		993		61,868					11/10/2023	4.C Z
G3679Y-AC-6	Froneri International PLC Term L	D	03/31/2021	SCHEDULED REDEMPTION		6,563	6,563	6,548	6,490	58	15		72		6,563				14	01/29/2027	4.A FE
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		03/30/2021	SCHEDULED REDEMPTION		8,944,000	8,944,000	8,881,522	8,712,059	169,345	62,596		231,941		8,944,000				130,868	10/12/2024	4.C
55316H-AB-1	GENESEE & WYOMING INC.		03/31/2021	Various		9,994	10,047	10,039	3,734		9		9		10,047		(53)	(53)	24	12/30/2026	3.B FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		03/05/2021	Various		168,346	169,234	169,315	168,068	1,248	(82)		1,166		169,234		(888)	(888)	525	07/02/2025	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		03/16/2021	COST OF CARRY		(182)											(182)	(182)		10/02/2025	4.B FE
37953U-AM-4	GLOBALLOGIC HOLDING INC TLB2		03/31/2021	SCHEDULED REDEMPTION		4,125	4,125	4,086	4,085		40		40		4,125				17	09/14/2027	4.B FE
37953U-AJ-1	GLOBALLOGIC INC TLB		03/31/2021	SCHEDULED REDEMPTION		4,310	4,310	4,305	4,256	49	5		54		4,310				11	08/01/2025	4.B FE
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		03/31/2021	SCHEDULED REDEMPTION		3,750	3,750	3,583			167		167		3,750				5	08/10/2027	3.B FE
38017B-AP-1	GO DADDY OPERATING COMPANY LLC TLB		03/08/2021	EXCHANGE		1,425,875	1,492,500	1,485,544	1,485,389		183		183		1,485,572		(59,697)	(59,697)	1,084	08/07/2027	3.B FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		03/31/2021	SCHEDULED REDEMPTION		6,779	6,779	6,760	6,759		19		19		6,779				12	02/15/2024	3.B FE
51508P-AG-9	GOLDEN NUGGET INC TLB		03/31/2021	SCHEDULED REDEMPTION		9,095	9,095	9,109	8,761	349	(15)		334		9,095				50	10/04/2023	4.B FE
38245H-AC-1	GOODRX INC TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,240	8	2		10		1,250				3	10/10/2025	4.A FE
G4123K-AB-8	GRAB HOLDINGS INC TERM LOAN B	D	02/11/2021	JPMORGAN CHASE & CO.		700,350	700,000	679,000			42		42		679,042		21,308	21,308		01/20/2026	1.D Z
38469E-AC-7	GRAHAM PKG CO TL		02/26/2021	EXCHANGE		1,264,766	1,273,559	1,264,662	1,264,568		(86)		(86)		1,264,482		284	284	4,457	08/04/2027	4.B FE
38740T-AB-7	GRANITE HOLDINGS US ACQUISITION		01/26/2021	Various		480,768	493,750	480,763	480,629		(281)		(281)		480,348		420	420		09/30/2026	4.C FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		03/31/2021	Various		10,533	10,731	10,708	4,849	110	23		133		10,731		(198)	(198)	62	06/28/2024	4.B FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		03/31/2021	SCHEDULED REDEMPTION		5,013	5,013	4,853	4,848		164		164		5,013					11/15/2027	3.B FE
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		03/31/2021	SCHEDULED REDEMPTION		19,732	19,732	15,812	15,359	444	3,928		4,372		19,732				148	05/31/2025	5.B FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		03/31/2021	SCHEDULED REDEMPTION		18,133	18,133	14,395	11,269	1,033	3,887		4,920		18,133					08/25/2023	5.C FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		03/25/2021	Various		7,342	7,463	7,350	7,346	5	112		117		7,463		(121)	(121)	17	06/01/2025	4.A FE
41151P-AN-5	HARBOR FREIGHT TL		03/22/2021	Various		5,571	5,698	5,543	5,543		155		155		5,698		(128)	(128)	18	10/19/2027	3.C FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		03/31/2021	SCHEDULED REDEMPTION		478,212	478,212	457,952	457,089		21,123		21,123		478,212				1,745	05/16/2024	4.B FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		03/25/2021	Various		23,494	23,585	23,553	23,400	152	34		186		23,585		(91)	(91)	39	10/20/2024	3.A FE
404122-BA-0	HCA INC B12 TL		03/31/2021	Various		22,809	23,085	23,164	10,427		(79)		(79)		23,085		(276)	(276)		03/13/2025	2.C FE
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		01/29/2021	SCHEDULED REDEMPTION		2,188	2,188	2,184	2,175	10	3		13		2,188				21	08/01/2024	4.B FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		03/31/2021	Various		12,592	12,680	12,643	4,894	85	37		122		12,680		(88)	(88)		05/23/2025	4.C FE
G4712J-AQ-5	HIG FINANCE 2 LIMITED DD TL	D	03/31/2021	SCHEDULED REDEMPTION		1,366	1,366	1,352			14		14		1,366				6	11/12/2027	4.B FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	02/10/2021	EXCHANGE		1,926,499	1,926,343	1,926,501	1,914,498	12,007	(6)		12,002		1,926,499				2,890	12/20/2024	4.B FE
G4712J-AP-7	HIG FINANCE 2 LIMITED USD TLB	D	03/31/2021	SCHEDULED REDEMPTION		1,134	1,134	1,123	1,123		11		11		1,134				5	11/12/2027	4.B FE
BASOXT-Z9-0	HOLLANDER SLEEP PRODUCT DIP DDTL		03/31/2021	Various		116,053		101,947	101,947						111,151		4,902	4,902		12/31/2021	6. *
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	03/31/2021	SCHEDULED REDEMPTION		4,816	4,816	4,816							4,816				26	11/12/2027	4.B FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		03/31/2021	SCHEDULED REDEMPTION		18,750	18,750	18,789	18,375	417	(42)		375		18,750					05/30/2023	4.A FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		03/31/2021	SCHEDULED REDEMPTION		4,259	4,259	4,250	4,194	55	9		64		4,259					09/11/2023	4.B FE
45232U-AB-4	ILLUMINATE BUYER LLC TL		02/17/2021	EXCHANGE		1,023,209	1,047,375	1,023,026	1,022,770		430		430		1,023,200		9	9	2,278	06/30/2027	4.A FE
45674B-AA-6	INFOBASE HOLDINGS INC TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		74,902	74,902	74,480	73,168	1,316	418		1,734		74,902				1,037	12/20/2022	4.C
45781B-AG-0	INOVALON HOLDINGS INC REFI DATE TL		01/04/2021	SCHEDULED REDEMPTION		1,230	1,230	1,217	1,217		12		12		1,230				3	04/02/2025	4.B FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		03/31/2021	SCHEDULED REDEMPTION		24,526	24,526	24,444	8,923	125	83		207		24,526				43	07/31/2024	4.B FE
29251L-AF-5	IPS ACQUISITION LLC TLB-2		03/31/2021	SCHEDULED REDEMPTION		1,247	1,247	1,245	1,237	8	2		10		1,247				5	11/07/2024	4.C FE
44969C-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3		03/31/2021	Various		12,440	12,821	12,885			(64)		(64)		12,821		(380)	(380)		06/11/2025	3.A FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		03/31/2021	SCHEDULED REDEMPTION		4,407	4,407	4,382	4,351	31	25		56		4,407				18	12/01/2025	4.C FE
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	03/31/2021	Various		9,088,311	9,088,380	8,974,500	4,950,567	4,361	118,453		122,814		9,088,380		(70)	(70)	12,733	11/01/2025	3.A FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		01/13/2021	SCHEDULED REDEMPTION		7,338,085	7,338,085	7,326,006	7,326,025		12,060		12,060		7,338,085				9,275	08/18/2022	3.C FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		03/31/2021	Various		25,707	25,880	25,882	4,214	39	(2)		37		25,880		(173)	(173)	35	05/01/2026	3.A FE
48562R-AL-3	KAR AUCTION SERVICES INC		03/31/2021	SCHEDULED REDEMPTION		2,704	2,704	2,703	2,656	47			47		2,704					09/19/2026	4.B FE
C4927U-AB-8	KESTREL BIDCO INC. TL	A	02/25/2021	Various		146,139	150,000	148,444	143,532	4,942	32		4,973		148,505		(2,366)	(2,366)	1,533	12/11/2026	4.C FE
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		03/15/2021	Various		909,954	908,089	909,667	900,307	9,740	(768)		8,972		909,279		675	675	1,172	04/03/2025	3.A FE
49387T-AV-8	KIK Custom Products Inc. Term Lo		01/21/2021	Various		249,146	250,000	247,500			8		8		247,180		1,966	1,966	219	12/22/2026	4.A FE
78572G-AN-8	KSBR HOLDING CORP		02/03/2021	Various		1,028	1,250	1,239	1,239		11		11		1,250		(222)	(222)	4	04/15/2026	4.A FE
05278G-AB-4	L&W INC (AUTOKINITON) TLB		03/31/2021	SCHEDULED REDEMPTION		2,411	2,411	2,400	2,375	25	11		36		2,411				14	05/22/2025	4.B FE
50179J-AB-4	LBM ACQUISITION LLC TL B		03/19/2021	COST OF CARRY		(333)											(333)	(333)		12/17/2027	1.D Z
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		03/31/2021	SCHEDULED REDEMPTION		13,648	13,648	13,268	12,278	988	382		1,370		13,648				52	12/01/2023	5.A FE
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		03/31/2021	SCHEDULED REDEMPTION		6,713	6,713	6,678	3,102		35		35		6,713					11/02/2027	4.C FE
50218K-AG-3	LIFE TIME INC COV LITE TLB		03/31/2021	Various		8,745	8,750	8,760			(10)		(10)		8,750		(5)	(5)		12/16/2024	4.C FE
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		03/31/2021	SCHEDULED REDEMPTION		2,540	2,540	2,520	2,475	45	20		65		2,540				10	05/22/2026	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		03/31/2021	Various		8,787	8,875	8,917	2,612		(42)		(42)		8,875		(88)	(88)		11/02/2027	4.B FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		03/31/2021	Various		3,781	3,836	3,769			67		67		3,836		(55)	(55)		09/06/2025	4.B FE
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		02/26/2021	SCHEDULED REDEMPTION		11,250	11,250	11,228	11,081	147	22		169		11,250				25	06/21/2024	3.C FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		03/19/2021	SCHEDULED REDEMPTION		161,717	161,717	142,392	142,356		19,362		19,362		161,717				1,408	09/24/2024	6. FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
56589P-AG-0	MARAVAI INTERMEDIATE HOLDINGS L		03/31/2021	SCHEDULED REDEMPTION		2,188	2,188	2,164	2,164		23		23		2,188					10/15/2027	4.C FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		03/31/2021	SCHEDULED REDEMPTION		5,999	5,999	5,965	5,882	83	34		117		5,999				52	03/20/2025	4.C FE
57777P-AE-5	MAVIS TIRE EXPRESS SERVICES TLB2		03/31/2021	Various		7,888	7,929	7,988			1,702		1,702		7,929		(41)	(41)		03/20/2025	4.C FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		03/31/2021	SCHEDULED REDEMPTION		1,312	1,312	1,288	1,283	7	21		28		1,312				5	08/31/2026	4.C FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		5,255	5,255	5,238	5,165	72	18		90		5,255				21	08/31/2026	4.C FE
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		03/31/2021	SCHEDULED REDEMPTION		2,545	2,545	2,559	2,494	66	(15)		51		2,545				10	10/31/2024	4.B FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		03/31/2021	SCHEDULED REDEMPTION		326,658	326,658	325,923	325,162	898	598		1,496		326,658				97	02/15/2024	3.A FE
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		03/31/2021	SCHEDULED REDEMPTION		625	625	619	619		6		6		625				6	11/12/2027	4.B FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	03/31/2021	SCHEDULED REDEMPTION		31,078	31,078	30,987	30,810	176	92		268		31,078				214	03/01/2026	3.C FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		03/31/2021	Various		4,714	4,734	4,722	3,892	46	13		59		4,734		(20)	(20)	14	09/13/2024	4.B FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		03/31/2021	SCHEDULED REDEMPTION		11,281	11,281	11,154	4,867		133		133		11,281				30	09/13/2024	4.B FE
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL		03/31/2021	SCHEDULED REDEMPTION		2,500	2,500	2,495	2,489	6	5		11		2,500				2	08/15/2026	3.C FE
59909T-AC-8	MILANO ACQUISITION CORP TLB		03/31/2021	SCHEDULED REDEMPTION		4,688	4,688	4,642	4,642		46		46		4,688				53	10/01/2027	4.B FE
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L		03/31/2021	SCHEDULED REDEMPTION		1,269	1,269	1,260	1,260		9		9		1,269				1	03/06/2026	4.B FE
60662W-AM-4	MITCHELL INTERNATIONAL		03/31/2021	SCHEDULED REDEMPTION		4,633	4,633	4,625	4,543	82	8		90		4,633				14	11/29/2024	4.C FE
60662W-AP-7	MITCHELL INTERNATIONAL INC TLB		03/31/2021	SCHEDULED REDEMPTION		2,938	2,938	2,781	2,775		162		162		2,938				13	11/29/2024	4.C FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		03/31/2021	Various		27,187	27,258	27,161	19,330		(9,540)		(9,540)		27,258		(71)	(71)	170	06/30/2023	4.B FE
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		03/31/2021	SCHEDULED REDEMPTION		5,000	5,000	4,785	4,708	76	216		292		5,000					10/09/2026	4.C FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		03/02/2021	SCHEDULED REDEMPTION		1,596,370	1,596,370	1,595,183	1,119,516	3,105	465,235		468,341		1,596,370				7,934	03/09/2026	4.B FE
63689E-AK-1	NATIONAL MENTOR HOLDINGS INC TLC		03/02/2021	SCHEDULED REDEMPTION		72,365	72,365	72,413	72,199	214	(48)		166		72,365				528	03/09/2026	4.B FE
63939W-AJ-2	NAVICURE INC TLB		03/24/2021	EXCHANGE		1,343,494	1,346,625	1,343,457	1,343,258	123	31		154		1,343,412		82	82	4,620	10/22/2026	4.B FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		03/12/2021	Various		7,422	7,514	7,468	7,446	21	47		67		7,514		(92)	(92)	23	11/06/2024	3.C FE
64746P-AC-3	NEW MILANI GROUP TL		03/31/2021	SCHEDULED REDEMPTION		32,500	32,500	32,285	14,123	2,024	103		2,127		32,500				311	06/06/2024	5.C
65336R-AU-2	NEXSTAR BROADCASTING INC		03/26/2021	SCHEDULED REDEMPTION		38,483	38,483	38,410	38,092	315	76		391		38,483				71	01/17/2024	3.C FE
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		03/19/2021	COST OF CARRY		(30)											(30)	(30)		09/21/2026	3.C FE
44931V-AH-6	NIC ACQUISITION CORP TL 2ND LIEN		02/04/2021	Antares Holdings LP		507,500	500,000	492,500			2		2		492,502		14,998	14,998		01/12/2029	1.D Z
45674P-AC-8	NIELSEN CONSUMER LLC TL		03/29/2021	COST OF CARRY		(419)											(419)	(419)		03/05/2028	1.D Z
65409Y-BK-0	NIELSEN FINANCE LLC VNU INC		03/16/2021	SCHEDULED REDEMPTION		84,986	84,986	83,503	83,447		1,538		1,538		84,986				21	06/06/2025	3.A FE
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		03/31/2021	SCHEDULED REDEMPTION		11,225	11,225	11,188	11,188		37		37		11,225				159	03/28/2025	3.B PL
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL	D	03/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,246	1,235	10	5		15		1,250					10/01/2025	4.A FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		03/31/2021	SCHEDULED REDEMPTION		135,023	135,023	133,657	59,308	7,586	68,130		75,715		135,023				2,472	06/07/2024	5.C
F6628D-AL-8	NUMERICABLE US TLB-12	D	01/15/2021	SCHEDULED REDEMPTION		17,500	17,500	17,470	17,298	173	29		202		17,500				58	01/31/2026	4.B FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		03/31/2021	Various		21,355	21,479	20,025	6,613	103	1,473		1,576		21,479		(124)	(124)		02/01/2024	5.A FE
BAS0V4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		03/01/2021	SCHEDULED REDEMPTION		288,462	288,462	281,298	259,615	21,592	7,254		28,846		288,462				1,234	12/21/2023	4.A FE
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		03/05/2021	EXCHANGE		3,316,230	3,337,574	3,316,145	3,312,051	3,513	656		4,169		3,316,220		10	10	2,346	04/30/2026	4.B FE
69946E-AT-8	PAREXEL INTERNATIONAL CORP TL		02/19/2021	COST OF CARRY		(4)											(4)	(4)		09/27/2024	4.B FE
70323K-AE-8	Pathway Vet Alliance LLC 2021 Re		03/31/2021	SCHEDULED REDEMPTION		3,723	3,723	3,641			82		82		3,723				13	03/31/2027	4.B FE
70323K-AD-0	PATHWAY VET ALLIANCE LLC INI DDTL		01/29/2021	Various		111,628	112,462	111,628	111,619		9		9		111,628					03/31/2027	4.B PL
70323K-AC-2	PATHWAY VET ALLIANCE LLC INI TL		01/29/2021	Various		1,344,859	1,376,850	1,344,821	1,344,469		352		352		1,344,821		38	38	4,104	03/31/2027	4.B PL
70583G-AW-2	PELICAN PRODUCTS INC TL		03/31/2021	SCHEDULED REDEMPTION		1,875	1,875	1,872	1,834	38	3		41		1,875					05/01/2025	4.B FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		03/31/2021	Various		24,886	24,950	24,960	9,777		(34)		(34)		24,950		(65)	(65)	72	06/23/2025	3.C FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		03/19/2021	SCHEDULED REDEMPTION		1,016,078	1,016,078	1,015,188	967,470	47,717	892		48,608		1,016,078				13,570	06/11/2023	4.A PL
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		03/19/2021	SCHEDULED REDEMPTION		1,869,863	1,869,863	1,867,422	1,780,441	86,977	2,445		89,422		1,869,863				24,974	06/11/2023	4.A PL
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		03/19/2021	SCHEDULED REDEMPTION		536,874	536,874	536,174	511,199	24,974	701		25,675		536,874				7,170	06/11/2023	4.A PL
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		03/31/2021	SCHEDULED REDEMPTION		7,876	7,876	7,811	7,759	50	67		117		7,876					03/05/2026	4.B FE
72108P-AQ-7	PIKE CORP TL		03/01/2021	SCHEDULED REDEMPTION		675,343	675,343	672,167	672,127		3,216		3,216		675,343				2,384	07/24/2026	4.B FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		03/31/2021	Various		11,409	11,473	11,386	6,231		89		89		11,473		(64)	(64)	12	04/12/2025	4.B FE
00190N-AJ-8	PODS LLC TRANCHE B-4 TL		03/31/2021	SCHEDULED REDEMPTION		948,010	948,010	946,622	946,569		1,441		1,441		948,010				3,259	12/06/2024	4.B FE
73931U-AC-8	POWER STOP LLC INITIAL TL		03/31/2021	SCHEDULED REDEMPTION		30,000	30,000	29,888	29,288	601	111		713		30,000				63	10/19/2025	4.C
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		03/18/2021	Various		47,897	48,001	47,873	47,542	335	124		459		48,001		(104)	(104)	309	02/07/2027	4.A FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		03/31/2021	SCHEDULED REDEMPTION		9,411	9,411	9,360	7,999	1,360	51		1,412		9,411				135	08/02/2024	4.C
74045B-AC-1	PREGIS LLC TL		03/31/2021	SCHEDULED REDEMPTION		7,247	7,247	7,227	3,731	3	20		23		7,247				16	07/31/2026	4.C FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		03/31/2021	SCHEDULED REDEMPTION		18,750	18,750	18,569	18,370	191	190		380		18,750					01/02/2025	4.C
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT TL		03/26/2021	Various		1,697,319	1,700,000	1,691,500			(186)		(186)		1,691,314		6,005	6,005		03/03/2028	1.D Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74530D-AC-9	PUG LLC TERM LOAN (USD)		03/31/2021	SCHEDULED REDEMPTION		10,130	10,130	9,885	4,780	146	249		395		10,130				30	02/12/2027	4.C FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		03/31/2021	SCHEDULED REDEMPTION		7,087	7,087	7,073	7,049	23	14		37		7,087				17	02/01/2027	3.C FE
44969C-BH-2	QUINTILES IMS INC TLB2		03/31/2021	SCHEDULED REDEMPTION		10,000	10,000	10,000	9,930	70			70		10,000					01/13/2025	3.A FE
75008Q-AL-0	RACKSPACE HOSTING INC TL B		02/09/2021	SCHEDULED REDEMPTION		1,917,785	1,917,785	1,917,785	1,913,470	4,315			4,315		1,917,785				1,279	11/03/2023	4.A FE
75025K-AF-5	RADIATE HOLDCO LLC TLB		03/31/2021	SCHEDULED REDEMPTION		4,535	4,535	4,511	4,509	1	25		25		4,535				18	09/25/2026	4.B FE
75972J-AB-0	RENAISSANCE LEARNING INC TL		03/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,226	22	2		24		1,250				2	05/30/2025	4.C FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		03/31/2021	SCHEDULED REDEMPTION		7,353	7,353	7,324	7,212	111	30		142		7,353					12/20/2024	4.B FE
76152Q-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		03/31/2021	SCHEDULED REDEMPTION		13,861	27,721	11,774	3,810		10,051		10,051		13,861					09/07/2023	6. FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		03/31/2021	SCHEDULED REDEMPTION		38,614	38,614	38,572	38,324	247	43		290		38,614				57	02/04/2027	3.A FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL		03/31/2021	SCHEDULED REDEMPTION		3,750	3,750	3,741	3,717	23	9		33		3,750				12	02/03/2026	4.A FE
76680Y-AB-8	RING CONTAINER TECH GROUP LLC TL		03/31/2021	Various		10,068	10,232	10,215	2,463	30	17		47		10,232		(164)	(164)		10/31/2024	4.C FE
77313D-AN-1	ROCKET SOFTWARE INC TL		03/31/2021	Various		10,474	10,518	10,516	2,821	32	3		35		10,518		(44)	(44)	25	11/28/2025	4.C FE
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		03/31/2021	SCHEDULED REDEMPTION		4,063	4,063	4,052	4,052		11		11		4,063					02/11/2027	3.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		03/31/2021	SCHEDULED REDEMPTION		8,500	8,500	8,438	8,431	7	63		69		8,500					09/01/2027	4.B FE
78466D-BD-5	S&C TECHNOLOGIES HLDGS TLB3		03/31/2021	SCHEDULED REDEMPTION		6,940	6,940	6,856	6,821	33	87		119		6,940				12	04/16/2025	3.B FE
78571Y-BE-9	SABRE GLBL INC TLB		02/03/2021	Various		623,035	625,000	618,750			(603)		(603)		618,147		4,888	4,888	412	12/17/2027	1.D Z
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		03/31/2021	Various		30,798	31,196	31,127	11,819	99	72		170		31,196		(398)	(398)	35	04/11/2025	3.C FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		03/31/2021	Various		19,350	19,666	19,573	6,644	172	93		265		19,666		(316)	(316)		08/14/2024	4.A FE
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		02/26/2021	SCHEDULED REDEMPTION		75,764	75,764	75,618	74,627	988	149		1,136		75,764				169	06/21/2024	3.C FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI		03/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,245		5		5		1,250					09/03/2026	4.B FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		03/31/2021	Various		30,059	30,507	30,359	4,911	15	150		165		30,507		(448)	(448)		12/31/2025	4.B FE
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		03/09/2021	COST OF CARRY		(23)											(23)	(23)		03/06/2025	3.C FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		03/31/2021	SCHEDULED REDEMPTION		74,231	74,231	74,044	74,034		196		196		74,231					07/08/2024	2.B FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		03/31/2021	SCHEDULED REDEMPTION		2,188	2,188	2,179	2,159	19	9		28		2,188				5	09/30/2026	3.B FE
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		03/31/2021	Various		5,639	5,653	5,237	4,176	75	429		504		5,653		(14)	(14)	14	01/23/2025	5.A FE
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL		03/31/2021	Various		13,704	13,789	13,595			193		193		13,789		(85)	(85)	19	02/05/2024	4.A FE
84762N-BP-5	SPECTRUM BRANDS HOLDINGS INC T		03/23/2021	Various		1,003,285	1,000,000	997,500			12		12		997,512		5,773	5,773	972	03/03/2028	1.D Z
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		03/31/2021	SCHEDULED REDEMPTION		2,656	2,656	2,653	2,623	30	3		33		2,656				2	04/16/2025	3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		03/31/2021	SCHEDULED REDEMPTION		72,425	72,425	71,536	71,179	339	906		1,245		72,425				118	04/16/2025	3.B FE
855031-AQ-3	STAPLES INC TL		02/01/2021	SCHEDULED REDEMPTION		4,842	4,842	4,627	4,537	95	210		305		4,842				64	04/16/2026	4.B FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	03/31/2021	SCHEDULED REDEMPTION		8,326	8,326	8,355	8,355		(30)		(30)		8,326				78	07/10/2025	2.C FE
85769E-AZ-4	STATION CASINOS LLC TLB		03/31/2021	Various		1,037	1,146	1,134	364	5	13		18		1,146		(109)	(109)	2	02/08/2027	4.A FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		03/19/2021	Various		19,120,220	20,454,823	19,411,694	12,466,207	1,759,130	540,103		2,299,233		19,958,483		(838,263)	(838,263)	37,205	03/19/2021	6. FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	03/31/2021	SCHEDULED REDEMPTION		11,656	11,656	11,623	4,081	46	33		79		11,656					03/05/2027	4.C FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		03/31/2021	SCHEDULED REDEMPTION		17,394	17,394	16,883	6,554		529		529		17,394				43	09/02/2024	4.C FE
87164G-AM-5	SYNIVERSE HLDGS TL		03/23/2021	Various		3,959,241	4,000,000	3,915,000			(5,652)		(5,652)		3,909,348		49,893	49,893		03/09/2023	4.B FE
87583F-AK-4	TANK HOLDINGS CORP		03/31/2021	SCHEDULED REDEMPTION		625	625	616			9		9		625					03/26/2026	4.C FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		03/31/2021	SCHEDULED REDEMPTION		8,144	8,144	8,084	3,049	66	61		127		8,144					03/26/2026	4.C FE
87294#-AA-6	TDBBS LLC TERM LOAN		03/30/2021	SCHEDULED REDEMPTION		1,496,164	1,496,164	1,489,057	1,267,400	221,688	7,075		228,763		1,496,164					12/31/2023	5.C
87817J-AE-8	TEAM HEALTH INC TL		03/31/2021	SCHEDULED REDEMPTION		1,558	1,558	1,556	1,383	173	2		174		1,558				5	02/06/2024	4.C FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		03/31/2021	SCHEDULED REDEMPTION		14,505	14,505	14,435	4,011	71	70		142		14,505					05/01/2024	4.B FE
88023H-AD-2	TEMPO ACQUISITION LLC TL		03/31/2021	Various		24,609	24,692	24,537	11,917		161		161		24,692		(83)	(83)	72	11/02/2026	4.B FE
88145L-AE-4	TERRIER MEDIA BUYER INC 2021 TLB		03/31/2021	SCHEDULED REDEMPTION		3,403	3,403	3,388			15		15		3,403					12/17/2026	4.A FE
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		02/01/2021	EXCHANGE		1,355,333	1,361,250	1,355,323	1,355,254		76		76		1,355,330		2	2	496	12/17/2026	4.A FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		03/31/2021	SCHEDULED REDEMPTION		891,444	891,444	888,926	874,366	14,496	2,581		17,077		891,444				4,492	08/24/2023	5.A
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		03/31/2021	SCHEDULED REDEMPTION		731,719	731,719	726,927	717,684	9,121	4,914		14,035		731,719				3,621	08/24/2023	5.A
88362W-AB-2	THERMON HOLDING CORP TLB		03/31/2021	SCHEDULED REDEMPTION		182,506	182,506	181,847	181,137	751	618		1,369		182,506				443	10/30/2024	4.B FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		03/31/2021	SCHEDULED REDEMPTION		3,487	3,487	3,455	3,418	36	33		70		3,487				12	08/14/2024	4.A FE
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		03/31/2021	SCHEDULED REDEMPTION		5,000	5,000	4,929			71		71		5,000					08/18/2027	4.B FE
89148P-AE-0	TOSCA SERVICES LLC TL B		02/19/2021	EXCHANGE		492,945	500,000	492,942	492,819		123		123		492,942		3	3		08/18/2027	4.B FE
89334G-AX-2	TRANS UNION TLB-5		03/31/2021	SCHEDULED REDEMPTION		193,652	193,652	193,388	57,043	177	268		445		193,652					11/16/2026	3.B FE
89364M-BQ-6	TRANSDIGM INC. REFI TLE - TLE		03/31/2021	SCHEDULED REDEMPTION		8,620	8,620	8,585	8,437	146	37		183		8,620				19	05/30/2025	4.A FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		03/31/2021	SCHEDULED REDEMPTION		6,166	6,166	6,115	6,034	79	52		132		6,166				13	12/09/2025	4.A FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		03/31/2021	SCHEDULED REDEMPTION		50,120	50,120	48,230	26,275		1,982		1,982		50,120				101	09/27/2024	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		03/31/2021	Various		20,372	20,503	20,544	7,892		(39)		(39)		20,503		(131)	(131)	69	10/29/2027	4.B FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		01/27/2021	EXCHANGE		4,250,045	4,259,931	4,215,989	4,216,154	482	(1,862)		(1,380)		4,214,774		35,271	35,271		04/29/2026	4.B FE
90266U-AJ-2	UFC HOLDINGS LLC TL B3		03/25/2021	COST OF CARRY		(373)											(373)	(373)		04/29/2026	1.D Z
90385K-AG-6	UKG INC 2021 INCREMENTAL TL		03/31/2021	Various		18,081	18,111	18,193			(82)		(82)		18,111		(30)	(30)		05/04/2026	4.C FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		03/31/2021	SCHEDULED REDEMPTION		6,615	6,615	6,616	6,591	24	(1)		24		6,615				23	05/04/2026	4.B FE
90385K-AD-3	ULTIMATE SOFTWARE INCREM TL		01/22/2021	Various		2,252,187	2,244,375	2,253,944	746,469		(1,642)		(1,642)		2,252,300		(112)	(112)	4,936	05/04/2026	4.B FE
90932R-AE-4	UNITED AIR LINES INC TLB		03/29/2021	SCHEDULED REDEMPTION		4,602	4,602	4,602	4,498	104			104		4,602					04/01/2024	3.A FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		03/11/2021	SCHEDULED REDEMPTION		13,254	13,254	12,817	12,805		449		449		13,254				44	10/18/2025	4.B FE
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		03/08/2021	COST OF CARRY		(124)											(124)	(124)		07/01/2024	3.A FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		03/31/2021	SCHEDULED REDEMPTION		27,649	27,649	27,554	15,852	11,679	118		11,797		27,649					10/04/2021	5.A FE
90349Y-AF-3	US ECOLOGY INC TLB		03/31/2021	SCHEDULED REDEMPTION		1,908	1,908	1,904	1,902	2	3		5		1,908				5	11/02/2026	3.C FE
90351H-AD-0	US FOODS INC TLB		03/31/2021	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,455	34	11		45		2,500				5	09/13/2026	4.C FE
90351H-AB-4	US FOODS INC TL-B		03/31/2021	SCHEDULED REDEMPTION		6,282	6,282	6,275	6,181	93	8		101		6,282				11	06/27/2023	4.C FE
90351N-AF-2	USI HOLDINGS CORP		03/31/2021	SCHEDULED REDEMPTION		1,248	1,248	1,243	1,243		5		5		1,248				12	12/02/2026	4.B FE
91809E-AE-1	UTZ QUALITY FOODS 2021 NEW TL		03/08/2021	Various		502,333	500,000	498,750			18		18		498,768		3,565	3,565	605	01/20/2028	1.D Z
92531H-AB-3	VERSCEND HOLDING CORP TLB		03/31/2021	SCHEDULED REDEMPTION		3,782	3,782	3,802	3,774	28	(21)		8		3,782					08/27/2025	4.C FE
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	03/31/2021	Various		4,988	4,988	4,893	9,771		(4,784)		(4,784)		4,988				117	07/30/2027	4.A FE
92537E-AB-4	VERTIV GROUP CORPORATION TERM LO		03/10/2021	EXCHANGE		4,076,232	4,094,063	4,076,162	4,065,281	10,407	537		10,944		4,076,225		7	7	2,837	03/02/2027	4.A FE
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		03/31/2021	SCHEDULED REDEMPTION		10,235	10,235	10,191			45		45		10,235					03/02/2027	4.A FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		03/31/2021	Various		10,255	10,314	10,116	4,940	153	202		355		10,314		(59)	(59)		07/02/2025	5.A FE
92565E-AB-9	VICI PROPERTIES INC. TL		03/26/2021	COST OF CARRY		(190)											(190)	(190)		12/20/2024	2.C FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		03/31/2021	Various		17,491	17,500	17,481	9,183		18		18		17,500		(9)	(9)	21	12/31/2025	2.C FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		03/26/2021	Various		6,923,169	6,900,382	6,927,808	1,879,801	29,569	(599)		28,970		6,923,315		(147)	(147)	11,515	02/28/2025	4.B FE
91834W-AC-4	VS BUYER LLC TERM LOAN B		03/31/2021	SCHEDULED REDEMPTION		1,563	1,563	1,555	1,548	8	7		15		1,563				4	02/28/2027	4.C FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		03/31/2021	Various		18,864	19,189	19,163	6,461	124	25		149		19,189		(325)	(325)	25	02/05/2026	4.C FE
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		03/31/2021	SCHEDULED REDEMPTION		6,517	6,517	6,504	3,111	8	14		22		6,517					10/22/2026	4.B FE
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		03/09/2021	COST OF CARRY		(22)											(22)	(22)		10/23/2025	5.A FE
96208U-AP-6	WEX INC TERM B3		03/31/2021	SCHEDULED REDEMPTION		7,294	7,294	7,203	7,200		93		93		7,294					05/15/2026	3.C FE
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		03/18/2021	Various		7,698	8,000	7,920	7,922		78		78		8,000		(302)	(302)	83	10/19/2027	4.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		03/31/2021	Various		19,708	19,725	19,460	13,201	1,150	265		1,415		19,725		(16)	(16)		05/18/2025	5.A FE
97246F-AF-3	WILSONART TRANCHE D TL		03/31/2021	Various		22,943	23,189	23,276	7,520		(88)		(88)		23,189		(246)	(246)	121	12/19/2023	4.B FE
92929L-AT-5	WMG ACQUISITION TRANCHE F TL		01/20/2021	EXCHANGE		2,568,769	2,574,206	2,568,662	2,567,359	1,309	97		1,406		2,568,764		5	5	3,249	11/01/2023	3.C FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		03/31/2021	SCHEDULED REDEMPTION		2,873	2,873	2,528			345		345		2,873				16	01/27/2025	5.A FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		03/31/2021	SCHEDULED REDEMPTION		4,806	4,806	4,799	4,480	319	7		326		4,806				18	04/30/2025	5.A FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		03/31/2021	Various		24,910	25,288	25,284	12,400	112	4		116		25,288		(378)	(378)	27	05/30/2025	3.A FE
C8614Y-AB-9	XPLORNET COMMUNICATIONS INC TL	A	03/31/2021	SCHEDULED REDEMPTION		5,492	5,492	5,240	5,235		257		257		5,492				24	06/10/2027	4.C FE
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		03/23/2021	COST OF CARRY		(350)											(350)	(350)		04/30/2028	4.A FE
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		03/24/2021	COST OF CARRY		(24)											(24)	(24)		02/02/2026	1.D Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						165,193,012	166,801,808	165,066,865	134,883,247	2,701,433	1,503,569		4,205,002		165,982,563		(789,551)	(789,551)	746,759	XXX	XXX
8399997. Total - Bonds - Part 4						7,124,577,187	6,780,043,763	6,982,415,561	5,723,063,356	2,383,071	1,181,770		3,564,841	1,063	6,959,591,492	665	153,336,039	153,336,704	94,450,861	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,124,577,187	6,780,043,763	6,982,415,561	5,723,063,356	2,383,071	1,181,770		3,564,841	1,063	6,959,591,492	665	153,336,039	153,336,704	94,450,861	XXX	XXX
56064Y-30-8	MAINSTREET BANCSHARES INC		03/10/2021	JONES TRADING	9,104.000	241,003	1.00	227,600	227,600						227,600		13,403	13,403			6. *
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						241,003	XXX	227,600	227,600						227,600		13,403	13,403		XXX	XXX
29278N-AB-9	ENERGY TRANSFER PARTNERS LP		03/31/2021	BARCLAYS	5,000,000.000	4,425,000	100.00	5,000,000	4,225,000	775,000			775,000		5,000,000		(575,000)	(575,000)	211,632		3.B FE
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						4,425,000	XXX	5,000,000	4,225,000	775,000			775,000		5,000,000		(575,000)	(575,000)	211,632	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						4,666,003	XXX	5,227,600	4,452,600	775,000			775,000		5,227,600		(561,597)	(561,597)	211,632	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						4,666,003	XXX	5,227,600	4,452,600	775,000			775,000		5,227,600		(561,597)	(561,597)	211,632	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SB0L4L-M9-7	888 HOLDINGS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	153.000	642		554	597	(29)			(29)	(14)	554	33	55	88			
00401C-10-8	ACACIA COMMUNICATIONS INC		03/01/2021	MERGER	170.000	19,550		10,904	12,403	(1,500)			(1,500)		10,904		8,646	8,646			
004225-10-8	ACADIA PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	69.000	3,379		2,846	3,689	(842)			(842)		2,846		532	532			
G1151C-10-1	ACCENTURE PLC		03/08/2021	Various	4,726.000	1,194,671		858,734	617,239	(363,883)			(363,883)		858,734		335,937	335,937	2,079		
SBYNXB-Z5-0	ADO PROPERTIES	B	02/26/2021	GOLDMAN, SACHS & CO.	27.000	775		759	958	(159)			(159)	(40)	759	32	(16)	16			
00724F-10-1	ADOBE INC		03/08/2021	Various	3,668.000	1,630,413		1,137,172	917,220	(637,994)			(637,994)		1,137,172		493,241	493,241			
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		03/29/2021	Various	3,086.000	308,121		90,852	257,928	(167,076)			(167,076)		90,852		217,269	217,269	145		
007973-10-0	ADVANCED ENERGY INDUSTRIES		02/26/2021	GOLDMAN, SACHS & CO.	13.000	1,358		1,254	1,261	(7)			(7)		1,254		104	104	1		
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC		02/26/2021	GOLDMAN, SACHS & CO.	290.000	3,719		3,133	3,144	(11)			(11)		3,133		586	586			
SB1G5X-P1-4	AEDIFICA REIT SA	B	02/26/2021	GOLDMAN, SACHS & CO.	16.000	2,014		1,924	1,924	80			80	(80)	1,924	82	8	90			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		02/26/2021	Various	7,014.000	362,483		270,371	370,690	(100,319)			(100,319)		270,371		92,112	92,112			
00846U-10-1	AGILENT TECHNOLOGIES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	974.000	113,056		113,861	115,409	(1,549)			(1,549)		113,861		(804)	(804)	189		
008474-10-8	AGNICO EAGLE MINES LTD COM	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,621.000	148,777		154,621	184,313	(20,356)			(20,356)	(9,337)	154,621	9,237	(15,080)	(5,843)	780		
008492-10-0	AGREE REALTY CORP		02/26/2021	GOLDMAN, SACHS & CO.	151.000	9,748		9,610	10,054	(444)			(444)		9,610		138	138	156		
009158-10-6	AIR PRODUCTS & CHEM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,057.000	282,085		281,469	288,794	(7,325)			(7,325)		281,469		617	617	1,416		
011532-10-8	ALAMOS GOLD INC CLASS A	B	02/26/2021	GOLDMAN, SACHS & CO.	629.000	4,479		5,490	5,490	355			355	(355)	5,490	416	(1,427)	(1,011)			
SBG0SJ-42-0	ALFEN NV	B	02/26/2021	GOLDMAN, SACHS & CO.	24.000	2,062		1,956	2,426	(413)			(413)	(57)	1,956	45	61	106			
02079K-30-5	ALPHABET INC CLASS A		03/08/2021	Various	1,966.000	3,998,455		2,778,986	1,722,845	(968,957)			(968,957)		2,778,986		1,219,470	1,219,470			
02079K-10-7	ALPHABET INC CLASS C		02/23/2021	DIRECT	537.000	1,112,052		315,629	940,760	(625,131)			(625,131)		315,629		796,423	796,423			
S60215-00-1	ALPS ALPINE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,319		1,279	1,315	18			18	(55)	1,279	17	22	40			
SB11TD-81-4	ALSO HOLDING AG	B	03/23/2021	DISTRIBUTION	0.000	64		63							63	1		1			
02156B-10-3	ALTERYX INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	146.000	13,957		14,652	17,781	(3,130)			(3,130)		14,652		(695)	(695)			
S61676-97-9	ALTIUM LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	213.000	4,450		4,909	5,587	(113)			(113)	(565)	4,909	719	(1,178)	(459)			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		03/17/2021	Various	529.000	33,201		9,252	29,322	(20,070)			(20,070)		9,252		23,949	23,949	32		
023608-10-2	AMEREN CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,881.000	139,541		146,304	146,831	(527)			(527)		146,304		(6,763)	(6,763)			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/22/2021	Various	3,175.000	134,081		112,357	127,070	(23,322)			(23,322)		112,357		21,724	21,724	1,492		
025537-10-1	AMERICAN ELEC PWR INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,595.000	128,373		132,816	132,816						132,816		(4,443)	(4,443)	1,180		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	11,922.000	376,050		289,376	357,660	(68,284)			(68,284)		289,376		86,674	86,674	596		
029899-10-1	AMERICAN STATES WATER CO		02/26/2021	GOLDMAN, SACHS & CO.	86.000	6,282		6,446	6,838	(392)			(392)		6,446		(164)	(164)	29		
03027X-10-0	AMERICAN TOWER CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,922.000	381,813		431,412	431,412						431,412		(49,599)	(49,599)	2,326		
030420-10-3	AMERICAN WATER WORKS CO INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,461.000	195,576		194,069	224,220	(30,151)			(30,151)		194,069		1,507	1,507	804		
03076K-10-8	AMERIS BANCORP		03/08/2021	Various	2,350.000	114,746		52,631	89,465	(36,833)			(36,833)		52,631		62,114	62,114	353		
031162-10-0	AMGEN INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	182.000	41,460		40,932	41,845	(914)			(914)		40,932		528	528	320		
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	96.000	1,682		1,705	1,931	(226)			(226)		1,705		(23)	(23)			
A04000-11-5	AMS AG	B	02/26/2021	GOLDMAN, SACHS & CO.	14.000	331		307	307	12			12	(12)	307	5	19	25			
W1116D-12-1	ANNEHEM FASTIGHETER	B	03/31/2021	Various	0.000	2			2								2	2			
J01554-10-4	ANRITSU CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,138		2,232	2,232	16			16	(16)	2,232	(47)	(46)	(93)			
03662Q-10-5	ANSYS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	689.000	202,251		208,457	250,658	(42,201)			(42,201)		208,457		(6,205)	(6,205)			
037411-10-5	APACHE CORP		03/03/2021	EXCHANGE	1,590.000	15,057		15,057	22,562	(7,505)			(7,505)		15,057				40		
03750L-10-9	APARTMENT INCOME REIT CORP		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	8,252.000	350,477		289,797	316,959	(27,162)			(27,162)		289,797		60,680	60,680	3,548		
SB01Z4-C3-9	APG SGA SA	B	02/26/2021	GOLDMAN, SACHS & CO.	9.000	1,881		1,989	2,010	26			26	(46)	1,989	3	(112)	(109)			
SBTC2N-F2-7	APHRIA INC	B	02/26/2021	GOLDMAN, SACHS & CO.	151.000	2,710		1,726	200	3			3	(3)	1,726	22	963	985			
SBTPJH-25-0	APPEN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	318.000	4,222		6,059	6,059	640			640	(640)	6,059	929	(2,766)	(1,836)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03820C-10-5	APPLIED INDUSTRIAL TECH INC		03/15/2021	NATIONAL BANK OF CANADA	160.000	14,962		8,632	12,478	(3,847)			(3,847)		8,632		6,331	6,331	53		
00208D-40-8	ARC RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	121.000	728		537	570	(9)			(9)	(24)	537	27	164	191	5		
Y0205X-10-3	ASCENDAS REAL ESTATE INV	B	03/09/2021	Various	141,400.000	302,429		317,028	318,823	6,458			6,458	(8,253)	317,028	3,175	(17,775)	(14,599)	1,193		
SB132N-W2-8	ASHMORE GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	302.000	1,760		1,700	1,780	(38)			(38)	(42)	1,700	100	(41)	60			
S51652-94-9	ASM INTERNATIONAL NV	B	02/26/2021	GOLDMAN, SACHS & CO.	91.000	24,865		14,507	17,394	(4,611)			(4,611)	(1,381)	14,507	995	9,364	10,359			
S30927-25-5	ASOS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	4.000	316		247	262	(8)			(8)	(6)	247	15	54	69			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	158.000	3,733		3,435	3,824	(389)			(389)		3,435		298	298			
G0585R-10-6	ASSURED GUARANTY LTD		03/19/2021	BANK OF NEW YORK	260.000	11,491		5,163	8,187	(3,024)			(3,024)		5,163		6,328	6,328	57		
SBN7CG-23-0	ASTON MARTIN LAGONDA GLOBAL HOLDIN	B	01/06/2021	VARIOUS	0.400	8		8	11	(3)			(3)		8						
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,599.000	735,430		760,777	760,777	53,893			53,893	(53,893)	760,777	67,379	(92,726)	(25,346)	14,378		
04685N-10-3	ATHENEX INC		02/26/2021	GOLDMAN, SACHS & CO.	104.000	1,258		1,150	1,150						1,150		108	108			
049560-10-5	ATMOS ENERGY CORP.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,647.000	609,095		617,307	634,323	(17,016)			(17,016)		617,307		(8,212)	(8,212)	4,154		
S56547-81-3	ATOS	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,912.000	144,637		150,908	174,942	(12,827)			(12,827)	(11,208)	150,908	6,027	(12,298)	(6,271)			
SBDD85-M8-4	AVAST PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	191.000	1,247		1,238	1,403	(21)			(21)	(144)	1,238	188	(180)	8			
05455M-10-0	AVROBIO INC		02/26/2021	GOLDMAN, SACHS & CO.	56.000	616		729	781	(52)			(52)		729		(113)	(113)			
S60689-61-9	AWA BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,104		2,265	2,265	17			17	(17)	2,265	(48)	(113)	(161)			
05464T-10-4	AXSOME THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	104.000	7,005		7,410	8,473	(1,063)			(1,063)		7,410		(405)	(405)			
S09697-03-8	BABCOCK INTERNATIONAL GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	507.000	1,860		1,651	1,940	(184)			(184)	(105)	1,651	154	55	209			
T3000G-11-5	BANCA GENERALI SPA	B	02/26/2021	GOLDMAN, SACHS & CO.	72.000	2,483		2,395	2,400	52			52	(56)	2,395	55	33	88			
E2R23Z-16-4	BANKIA SA	B	03/29/2021	MERGER	3,958.000	8,254		4,216	7,017	(2,234)			(2,234)	(567)	4,216	194	3,844	4,038			
06652K-10-3	BANKUNITED INC		03/15/2021	Various	1,280.000	58,425		24,648	44,518	(19,871)			(19,871)		24,648		33,777	33,777	207		
SBLD2C-Y7-5	BAPCOR LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	125.000	680		621	750	(76)			(76)	(53)	621	68	(9)	59	9		
S20246-44-3	BARRICK GOLD CORP COM NPV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,453.000	145,414		169,652	169,652	9,414			9,414	(9,414)	169,652	11,088	(35,327)	(24,238)	570		
SB00FX-50-3	BASILEA PHARMACEUTICA AG	B	02/26/2021	GOLDMAN, SACHS & CO.	44.000	2,261		2,580	2,646	(5)			(5)	(61)	2,580	4	(323)	(318)			
SBZ1GZ-06-9	BAWAG GROUP AG	B	03/12/2021	DISTRIBUTION	0.000	156		148							148	8		8			
G0936K-10-7	BEAZLEY PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	923.000	4,509		3,954	4,600	(305)			(305)	(342)	3,954	451	105	556			
S59324-09-5	BECHTLE AG	B	02/26/2021	GOLDMAN, SACHS & CO.	19.000	3,629		3,350	4,147	(462)			(462)	(335)	3,350	291	(13)	279			
S40826-28-1	BEFIMMO SA	B	02/26/2021	GOLDMAN, SACHS & CO.	48.000	1,974		2,128	2,132	46			46	(50)	2,128	49	(203)	(154)			
S61219-27-5	BENESSE HOLDINGS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,022		1,950	1,950	14			14	(14)	1,950	(41)	113	72			
SBMVT2-14-0	BETSSON CLASS B	B	02/26/2021	GOLDMAN, SACHS & CO.	268.000	2,236		2,093	2,405	(114)			(114)	(198)	2,093	181	(38)	143			
090043-10-0	BILL COM HOLDINGS INC		03/26/2021	Various	2,296.000	358,337		80,726	313,404	(232,678)			(232,678)		80,726		277,611	277,611			
S54731-24-5	BIOGAIA CLASS B	B	02/26/2021	GOLDMAN, SACHS & CO.	41.000	2,102		2,393	2,681	(198)			(198)	(90)	2,393	75	(366)	(292)			
09062X-10-3	BIOGEN INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	198.000	53,461		58,423							58,423		(4,962)	(4,962)			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,989.000	152,327		155,864	174,415	(18,552)			(18,552)		155,864		(3,537)	(3,537)			
W2R76B-10-6	BIOVITRUM	B	02/26/2021	GOLDMAN, SACHS & CO.	215.000	3,592		4,348	4,348	516			516	(516)	4,348	570	(1,326)	(756)			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	130.000	5,223		5,687	708						5,687		(464)	(464)			
09609G-10-0	BLUEBIRD BIO INC		02/26/2021	GOLDMAN, SACHS & CO.	140.000	4,353		6,058	6,058						6,058		(1,705)	(1,705)			
05591B-10-9	BMC STOCK HOLDINGS INC		01/04/2021	MERGER	7,311.000	382,051		129,889	392,454	(262,565)			(262,565)		129,889		252,161	252,161			
097702-10-4	BOLT BIOTHERAPEUTICS INC		02/05/2021	MORGAN STANLEY	100.000	2,673		2,000							2,000		673	673			
101121-10-1	BOSTON PPTYS INC		02/22/2021	BANK OF AMERICA/MERRILL LYNCH	4,419.000	406,564		354,846	417,728	(62,882)			(62,882)		354,846		51,718	51,718	4,331		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		02/26/2021	GOLDMAN, SACHS & CO.	36.000	1,615		1,319	1,899	(579)			(579)		1,319		296	296			
S01859-29-7	BOVIS HOMES GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	88.000	1,047		972	1,130	(131)			(131)	(27)	972	57	17	74			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		02/26/2021	GOLDMAN, SACHS & CO.	46.000	7,344		4,692	7,958	(3,266)			(3,266)		4,692		2,652	2,652			
110122-10-8	BRISTOL MYERS SQUIBB CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,310.000	79,183		77,438	81,259	(3,821)			(3,821)		77,438		1,744	1,744	642		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,237.000	80,586		80,325	82,807	3,403			3,403	(5,885)	80,325	7,098	(6,836)	261	1,606		
117043-10-9	BRUNSWICK CORP.		03/24/2021	Various	649.000	63,994		26,980	49,480	(22,499)			(22,499)		26,980		37,013	37,013	175		
SBKDXJ-H5-0	BUDWEISER BREWING COMPANY APAC LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	23,600.000	67,994		68,516	77,918	(9,438)			(9,438)	36	68,516	(123)	(400)	(523)			
12008R-10-7	BUILDERS FIRSTSOURCE		02/26/2021	Various	203.688	8,808		8,110	612	(393)			(393)		8,110		698	698			
12047B-10-5	BUMBLE INC CLASS A		02/11/2021	NATIONAL BANK OF CANADA	300.000	21,155		12,900							12,900		8,255	8,255			
SBMGYL-N9-0	BURFORD CAPITAL LTD		02/26/2021	GOLDMAN, SACHS & CO.	290.000	2,512		2,766	2,819	(11)			(11)	(42)	2,766	137	(391)	(254)			
127190-30-4	CACI INTERNATIONAL SERVICES		02/26/2021	GOLDMAN, SACHS & CO.	50.000	11,067		11,865	12,467	(602)			(602)		11,865		(798)	(798)			
M20598-10-4	CAESARSTONE LTD	D	02/26/2021	GOLDMAN, SACHS & CO.	376.000	4,739		3,822	4,847	(1,025)			(1,025)		3,822		918	918			
S3B74C-DH-6	CAIRN ENERGY PLC	B	01/12/2021	EXCHANGE	3,129.923	6,246		5,772	10,598	(3,870)			(3,870)	(955)	5,772	473		473	1,618		
SBNOSM-B9-2	CAIRN ENERGY PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,211.000	3,268		2,642							2,642	126	499	626			
13765N-10-7	CANNAE HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	164.000	6,125		6,111	7,260	(1,150)			(1,150)		6,111		14	14			
138098-10-8	CANTEL MEDICAL CORP		03/29/2021	Various	1,224.000	95,908		52,712	96,525	(43,813)			(43,813)		52,712		43,196	43,196			
SB1HL3-P8-5	CAPITALAND RETAIL CHINA TRUST	B	03/05/2021	DISTRIBUTION	0.000	19		20							20						
14161W-10-5	CARDLYTICS INC		02/10/2021	CREDIT SUISSE	155.000	23,698		6,158	22,129	(15,971)			(15,971)		6,158		17,539	17,539			
G1991C-10-5	CARDTRONICS PLC CLASS A		03/02/2021	Various	9,348.000	374,566		184,453	329,984	(145,531)			(145,531)		184,453		190,113	190,113			
142339-10-0	CARLISLE CORP.		02/26/2021	GOLDMAN, SACHS & CO.	4.000	581		579	625	(45)			(45)		579		2	2	2		
Q21411-12-1	CARSALES.COM LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	105.000	1,560		1,577	1,621	34			34	(78)	1,577	132	(149)	(17)			
14808P-10-9	CASS INFORMATION SYSTEMS INC		02/26/2021	GOLDMAN, SACHS & CO.	75.000	3,231		2,908	2,918	(10)			(10)		2,908		323	323			
148806-10-2	CATALENT INC		03/30/2021	Various	4,016.000	434,758		208,631	417,945	(209,314)			(209,314)		208,631		226,126	226,126			
SBBP6J-80-4	CAVERION	B	02/26/2021	GOLDMAN, SACHS & CO.	475.000	3,047		3,210	3,377	107			107	(273)	3,210	279	(442)	(163)			
150837-60-7	CEL SCI CORP		02/26/2021	GOLDMAN, SACHS & CO.	88.000	1,562		1,954							1,954		(392)	(392)			
S22633-62-2	CELESTICA INC SUB ORD VTG SHS NPV	B	02/26/2021	GOLDMAN, SACHS & CO.	207.000	1,724		1,435	1,669	(163)			(163)	(70)	1,435	73	217	289			
S40187-86-6	CELLAVISION	B	02/26/2021	GOLDMAN, SACHS & CO.	27.000	957		925	1,009	(50)			(50)	(34)	925	29	2	31			
SBFSSB-H4-9	CEMBRA MONEY BANK AG	B	02/26/2021	GOLDMAN, SACHS & CO.	18.000	1,888		2,097	2,183	(36)			(36)	(50)	2,097	3	(213)	(209)			
SB5TT1-87-2	CENTAMIN PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,120.000	1,599		1,877	1,894	81			81	(98)	1,877	175	(453)	(278)			
15135B-10-1	CENTENE CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,013.000	124,232		120,840	120,840						120,840		3,391	3,391			
156700-10-6	CENTURYLINK INC		01/22/2021	EXCHANGE	6,223.000	58,959		58,959	60,674	(1,715)			(1,715)		58,959						
S67263-00-4	CHALLENGER LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	105.000	539		447	522	(54)			(54)	(22)	447	34	58	92	8		
161150-30-8	CHART INDUSTRIES INC		02/02/2021	Various	727.000	99,353		21,068	85,633	(64,565)			(64,565)		21,068		78,284	78,284			
SB15F6-S6-2	CHARTER HALL GROUP	B	02/26/2021	GOLDMAN, SACHS & CO.	30.000	283		274	341	(43)			(43)	(24)	274	30	(21)	10	4		
SBDB46-J2-7	CHARTER HALL LONG WALE REIT STAPLE	B	02/26/2021	GOLDMAN, SACHS & CO.	249.000	915		892	893	40			40	(42)	892	73	(50)	23	13		
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,329.000	111,789		124,625	136,843	(555)			(555)	(11,663)	124,625	8,095	(20,931)	(12,837)			
S61956-65-2	CHUBU SHIRYO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,595		2,686	2,708	(2)			(2)	(20)	2,686	(57)	(35)	(92)			
J07014-10-3	CHUGOKU BANK	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	3,187		3,204	3,204	133			133	(133)	3,204	44	(60)	(17)			
171779-30-9	CIENA CORP		02/26/2021	Various	174.000	9,535		6,828	9,196	(2,368)			(2,368)		6,828		2,707	2,707			
17243V-10-2	CINEMARK HOLDINGS INC		01/27/2021	Various	2,460.000	54,546		24,506	42,829	(18,323)			(18,323)		24,506		30,040	30,040			
SB682F-M6-1	CINEPLEX INC	B	02/26/2021	GOLDMAN, SACHS & CO.	122.000	1,331		888	888	11			11	(11)	888	17	426	444			
172755-10-0	CIRRUS LOGIC INC		02/26/2021	GOLDMAN, SACHS & CO.	82.000	6,706		5,817	6,740	(923)			(923)		5,817		888	888			
17275R-10-2	CISCO SYS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,146.000	244,459		202,701	230,284	(27,583)			(27,583)		202,701		41,759	41,759	1,853		
174740-10-0	CITIZENS INC		02/26/2021	GOLDMAN, SACHS & CO.	134.000	813		742	768	(25)			(25)		742		70	70			
18914U-10-0	CLOUDERA INC		02/22/2021	RBC DOMINION SECURITIES	1,700.000	30,823		16,163	23,647	(7,484)			(7,484)		16,163		14,660	14,660			
12571T-10-0	CMC MATERIALS INC		03/30/2021	Various	161.000	26,462		18,377	24,359	(5,983)			(5,983)		18,377		8,086	8,086	71		
125896-10-0	CMS ENERGY CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,221.000	293,132		303,814	318,533	(14,719)			(14,719)		303,814		(10,683)	(10,683)	2,271		
19247A-10-0	COHEN STEERS INC		02/26/2021	GOLDMAN, SACHS & CO.	112.000	7,210		6,243	8,322	(2,079)			(2,079)		6,243		967	967			
194162-10-3	COLGATE PALMOLIVE CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,190.000	90,969		89,417	101,757	(12,340)			(12,340)		89,417		1,552	1,552	524		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
200525-10-3	COMMERCE BANCSHARES, INC.		03/15/2021	Various	1,305.000	98,805		66,403	85,739	(19,335)			(19,335)		66,403		32,402	32,402	136		
M25722-10-5	COMPUGEN LTD	D	02/26/2021	GOLDMAN, SACHS & CO.	455.000	4,243		5,510	5,510						5,510		(1,267)	(1,267)			
SBMY7C-H1-5	COMPUGROUP MEDICAL N	B	02/26/2021	GOLDMAN, SACHS & CO.	2.000	174		184	192	(1)			(1)	(8)	184	8	(18)	(10)			
20605P-10-1	CONCHO RESOURCES INC		01/19/2021	MERGER	1,131.000	75,958		42,967	65,994	(23,027)			(23,027)		42,967		32,991	32,991			
20825C-10-4	CONOCOPHILLIPS		01/26/2021	VARIOUS	0.260	11		12							12		(1)	(1)			
SBYZG7-C1-5	COOR SERVICE MANAGEMENT HOLDING	B	02/26/2021	GOLDMAN, SACHS & CO.	77.000	548		523	679	(100)			(100)	(56)	523	45	(21)	24			
21871D-10-3	CORELOGIC INC		03/11/2021	Various	5,428.000	443,124		183,315	389,384	(235,584)			(235,584)		183,315		259,809	259,809	1,087		
SBZ168-H4-7	CORESTATE CAPITAL HOLDING SA	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,677		1,786	1,786	42			42	(42)	1,786	41	(151)	(110)			
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/17/2021	Various	24,408.000	671,679		522,112	636,561	(114,449)			(114,449)		522,112		149,567	149,567	6,712		
22160K-10-5	COSTCO WHS L CORP NEW COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	136.000	42,352		46,870	51,242	(4,372)			(4,372)		46,870		(4,517)	(4,517)	95		
222795-50-2	COUSINS PROPERTIES REIT INC		02/26/2021	GOLDMAN, SACHS & CO.	35.000	1,174		989	1,173	(184)			(184)		989		185	185	11		
S02318-88-9	CRANSWICK PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	20.000	961		922	962	11			11	(52)	922	86	(46)	40	5		
225310-10-1	CREAD ACCEPTANCE CORP		02/26/2021	GOLDMAN, SACHS & CO.	16.000	5,808		5,360	5,538	(179)			(179)		5,360		449	449			
H17182-10-8	CRISPR THERAPEUTICS AG	D	02/26/2021	GOLDMAN, SACHS & CO.	46.000	5,781		5,838	7,043	(1,205)			(1,205)		5,838		(57)	(57)			
22717L-10-1	CRONOS GROUP INC	B	02/26/2021	GOLDMAN, SACHS & CO.	224.000	2,352		2,218	236	4			4	(4)	2,218	28	106	134			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	145.000	26,063		30,612							30,612		(4,549)	(4,549)			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	118.000	17,318		18,784	18,784						18,784		(1,466)	(1,466)			
228368-10-6	CROWN HOLDINGS INC		03/30/2021	Various	3,351.000	323,348		194,970	335,770	(140,800)			(140,800)		194,970		128,377	128,377	375		
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	153.000	28,835		33,433	33,433	1,380			1,380	(1,380)	33,433	1,200	(5,798)	(4,598)			
229899-10-9	CULLEN FROST BANKERS, INC.		03/15/2021	Various	323.000	35,487		21,642	28,175	(6,533)			(6,533)		21,642		13,844	13,844	94		
230031-10-6	CULLINAN MANAGEMENT		01/08/2021	NATIONAL BANK OF CANADA	200.000	6,114		4,200							4,200		1,914	1,914			
231561-10-1	CURTIS WRIGHT CORP		02/26/2021	GOLDMAN, SACHS & CO.	5.000	552		420	582	(162)			(162)		420		133	133			
23204G-10-0	CUSTOMERS BANCORP INC		03/31/2021	DISTRIBUTION	0.000	413		413							413						
SBK0S4-45-1	CYBERDYNE INC	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	1,815		2,110	2,110	15			15	(15)	2,110	(45)	(250)	(295)			
S62505-42-5	DAICEL CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	1,468		1,411	1,459	(37)			(37)	(11)	1,411	(30)	86	56			
S62509-62-5	DAINICHISEIKA COLOR & CHEMICALS MF	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,165		2,296	2,333	(20)			(20)	(17)	2,296	(49)	(83)	(131)			
23804L-10-3	DATADOG INC CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,408.000	109,141		138,604	138,604						138,604		(29,463)	(29,463)			
Q3147X-11-5	DE GREY MINING LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,886.000	2,124		2,260	2,260	93			93	(93)	2,260	171	(308)	(137)			
243537-10-7	DECKERS OUTDOOR CORP		01/11/2021	NATIONAL BANK OF CANADA	93.000	30,320		12,462	26,671	(14,209)			(14,209)		12,462		17,858	17,858			
BAS15D-ZJ-2	DELIVERY HERO	D	01/08/2021	DIRECT	9,538.000	1,565,230		1,436,327							1,436,327		128,902	128,902			
S71695-17-5	DELONGHI SPA	B	02/26/2021	GOLDMAN, SACHS & CO.	5.000	187		158	158	4			4	(4)	158	4	26	29			
24869P-10-4	DENNYS CORP		03/31/2021	BANK OF AMERICA/MERRILL LYNCH	1,300.000	23,632		13,000	19,084	(6,084)			(6,084)		13,000		10,632	10,632			
S21419-41-1	DESCARTES SYSTEMS GROUP INC	B	02/26/2021	GOLDMAN, SACHS & CO.	4.000	235		210	234	(8)			(8)	(15)	210	16	9	25			
Q32915-10-2	DETERRA ROYALTIES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	459.000	1,661		1,562	1,700	(68)			(68)	(70)	1,562	118	(19)	99			
D2046U-17-6	DEUTSCHE WOHNEN	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	921.000	42,511		46,263	49,234	(1,816)			(1,816)	(1,155)	46,263	(153)	(3,599)	(3,752)			
25179M-10-3	DEVON ENERGY CORP.		02/26/2021	Various	1,081.710	23,294		19,680	1,407	(162)			(162)		19,680		3,614	3,614			
252131-10-7	DEXCOM INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	135.000	47,527		50,492	5,546	(58)			(58)		50,492		(2,965)	(2,965)			
253868-10-3	DIGITAL REALTY TRUST INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,566.000	206,985		217,481	218,473	(991)			(991)		217,481		(10,496)	(10,496)	1,754		
253922-10-8	DIME COMMUNITY BANCSHARES		02/01/2021	MERGER	588.000	9,682		6,650	9,273	(2,622)			(2,622)		6,650		3,031	3,031			
25432X-10-2	DIME COMMUNITY BANCSHARES INC		02/03/2021	VARIOUS	0.020	1		1							1						
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		02/26/2021	GOLDMAN, SACHS & CO.	709.000	3,187		3,064							3,064		123	123	7		
S54923-45-3	DO & CO AKTIENGESELLSCHAFT AG	B	02/26/2021	GOLDMAN, SACHS & CO.	14.000	1,102		850	1,144	(268)			(268)	(27)	850	20	232	252			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
256677-10-5	DOLLAR GENERAL CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	676.000	123,014		125,905	142,163	(16,258)			(16,258)		125,905		(2,891)	(2,891)	243		
25746U-10-9	DOMINION ENERGY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,312.000	166,452		173,862	173,862						173,862		(7,411)	(7,411)	1,457		
SB07SF-G7-6	DOMINOS PIZZA ENTERPRISES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	10.000	716		570	669	(51)			(51)	(48)	570	63	82	145	6		
Y2106R-11-0	DORIAN LPG LTD		02/26/2021	GOLDMAN, SACHS & CO.	34.000	423		372	414	(43)			(43)		372		52	52			
262037-10-4	DRIL QUIP		02/26/2021	GOLDMAN, SACHS & CO.	65.000	2,207		1,609	1,925	(316)			(316)		1,609		598	598			
23332B-10-6	DSP GROUP		02/26/2021	GOLDMAN, SACHS & CO.	292.000	4,545		3,849	4,844	(996)			(996)		3,849		696	696			
26441C-20-4	DUKE ENERGY HLDG CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,270.000	114,572		116,281	116,281						116,281		(1,709)	(1,709)	1,226		
264411-50-5	DUKE RLTY CORP		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	8,659.000	334,127		280,378	346,100	(65,722)			(65,722)		280,378		53,749	53,749			
SB1GVJ-73-2	DUSKIN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	5,118		5,362	5,565	(120)			(120)	(83)	5,362	(73)	(172)	(244)			
D24914-13-3	E.ON AG OMN STK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	22,472.000	228,692		245,700	249,220	9,617			9,617	(13,138)	245,700	7,097	(24,104)	(17,008)			
269796-10-8	EAGLE PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	47.000	2,091		2,139	2,189	(50)			(50)		2,139		(47)	(47)			
SB0NHM-M3-0	EARTH CHEMICAL CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	5,513		5,637	5,637	41			41	(41)	5,637	(120)	(4)	(124)	95		
278265-10-3	EATON VANCE CORP		03/02/2021	Various	3,638.000	257,851		119,821	247,129	(127,309)			(127,309)		119,821		138,030	138,030	693		
278768-10-6	ECHOSTAR CORP		02/26/2021	GOLDMAN, SACHS & CO.	287.000	6,513		6,082	6,082						6,082		432	432			
278865-10-0	ECOLAB INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	157.000	33,219		33,969	33,969						33,969		(750)	(750)	75		
28106W-10-3	EDITAS MEDICINE INC		02/26/2021	GOLDMAN, SACHS & CO.	44.000	1,930		1,346	3,085	(1,739)			(1,739)		1,346		584	584			
S63072-00-3	EISAI LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,000.000	66,933		71,403	71,403	3,599			3,599	(3,599)	71,403	311	(4,781)	(4,470)			
532457-10-8	ELI LILLY & CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	214.000	44,303		45,469							45,469		(1,166)	(1,166)	182		
SB05GW-V7-9	EMPEROR INTERNATIONAL HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	6,000.000	811		851	851						851		(40)	(40)			
E41759-10-6	ENAGAS S.A.	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	17,332.000	363,064		380,976	380,976	16,503			16,503	(16,503)	380,976	6,623	(24,535)	(17,912)	568		
SB1W7B-K2-8	ENCE ENERGIA Y CELULOSA SA	B	02/26/2021	GOLDMAN, SACHS & CO.	152.000	790		401	631	(204)			(204)	(26)	401	17	371	388			
29261A-10-0	ENCOMPASS HEALTH CORP		02/26/2021	GOLDMAN, SACHS & CO.	35.000	2,815		2,805	2,894	(89)			(89)		2,805		11	11	10		
SBDGN4-L2-7	ENDEAVOUR MINING CORP	B	02/26/2021	Various	336.520	6,514		7,823	7,812	498			498	(498)	7,823	584	(1,893)	(1,308)	124		
E41222-11-3	ENDESA SA EUR1.2	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8,391.000	205,991		215,541	229,463	(896)			(896)	(13,026)	215,541	6,824	(16,374)	(9,551)	5,839		
29272B-10-5	ENDURANCE INTERNATIONAL GROUP HOLD		02/11/2021	MERGER	1,016.000	9,652		2,438	9,601	(7,163)			(7,163)		2,438		7,214	7,214			
29272W-10-9	ENERGIZER HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	22.000	919		861	928	(67)			(67)		861		58	58	7		
SB584T-89-0	ENERPLUS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	886.000	4,308		1,592	2,768	(1,059)			(1,059)	(117)	1,592	80	2,635	2,715	18		
S22822-37-3	ENGHOUSE SYSTEMS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	108.000	4,714		5,226	5,226	338			338	(338)	5,226	396	(909)	(513)	118		
29364G-10-3	ENTERGY CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,168.000	195,455		203,036	216,453	(13,417)			(13,417)		203,036		(7,581)	(7,581)	2,060		
SBKLNP-13-1	EQUINOX GOLD CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	510.000	4,244		5,272	5,272	341			341	(341)	5,272	400	(1,428)	(1,028)			
294600-10-1	EQUITRANS MIDSTREAM CORP		02/26/2021	GOLDMAN, SACHS & CO.	1,544.000	11,155		12,414	12,414						12,414		(1,258)	(1,258)	232		
30040W-10-8	EVERSOURCE ENERGY		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,352.000	108,991		112,581	116,962	(4,380)			(4,380)		112,581		(3,590)	(3,590)	815		
W3287P-11-5	EVOLUTION GAMING GROUP	B	02/26/2021	GOLDMAN, SACHS & CO.	47.000	5,997		4,011	4,778	(602)			(602)	(165)	4,011	130	1,856	1,986			
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,770.000	222,795		235,810	256,990	(1,012)			(1,012)	(20,168)	235,810	22,931	(35,946)	(13,015)	992		
30225T-10-2	EXTRA SPACE STORAGE INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	1,564.000	190,257		141,470	181,205	(39,735)			(39,735)		141,470		48,787	48,787			
W7888D-19-9	FABEGE	B	02/26/2021	GOLDMAN, SACHS & CO.	405.000	5,772		4,734	6,379	(890)			(890)	(754)	4,734	618	420	1,038			
30303M-10-2	FACEBOOK INC		03/08/2021	Various	3,621.000	953,460		545,486	750,917	(437,256)			(437,256)		545,486		407,974	407,974			
311900-10-4	FASTENAL CO		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,162.000	96,544		95,539	105,570	(10,032)			(10,032)		95,539		1,005	1,005	605		
31188V-10-0	FASTLY INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	179.000	13,170		15,639	15,639						15,639		(2,469)	(2,469)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBRJ9B-J2-9	FEVERTREE DRINKS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	12.000	386		370	415	(35)			(35)	(10)	370	22	(6)	16			
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV		01/20/2021	EXCHANGE	13,199.000	127,221		117,843	236,754	(98,974)			(98,974)	(19,937)	117,843	9,378		9,378	29,505		
31816Q-10-1	FIREEYE INC		02/26/2021	GOLDMAN, SACHS & CO.	167.000	3,226		3,798							3,798		(572)	(572)			
32051X-10-8	FIRST HAWAIIAN INC		01/06/2021	BANK OF AMERICA/MERRILL LYNCH	565.000	14,291		8,176	13,323	(5,147)			(5,147)		8,176		6,116	6,116			
320517-10-5	FIRST HORIZON CORP		01/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,016.000	14,547		8,189	12,964	(4,775)			(4,775)		8,189		6,358	6,358	152		
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		02/25/2021	BANK MONTREAL / NESBITT BURNS	261.000	12,228		7,898	10,641	(2,742)			(2,742)		7,898		4,330	4,330	107		
SBJMKS-J5-4	FIRSTSERVICE CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	4.000	610		402	547	(110)			(110)	(35)	402	30	178	208	1		
33812L-10-2	FITBIT INC CLASS A		01/14/2021	MERGER	836.000	6,145		5,395	5,685	(290)			(290)		5,395		750	750			
M4R82T-10-6	FIVERR INTERNATIONAL LTD	D	02/26/2021	GOLDMAN, SACHS & CO.	12.000	3,240		2,341	2,341						2,341		898	898			
SBG0SK-Q1-5	FJORDKRAFT HOLDING	B	02/26/2021	GOLDMAN, SACHS & CO.	367.000	2,811		3,059	3,588	(152)			(152)	(377)	3,059	426	(673)	(247)			
SBYVQY-G8-5	FLATEXDEGIRO N AG	B	02/26/2021	GOLDMAN, SACHS & CO.	26.000	2,777		2,400							2,400	20	357	377			
33938J-10-6	FLEXION THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	88.000	969		876	1,016	(139)			(139)		876		93	93			
SB1XDP-T6-0	FORTNOX	B	02/26/2021	GOLDMAN, SACHS & CO.	3.000	172		130	169	(33)			(33)	(6)	130	4	38	42			
S23830-33-4	FORTUNA SILVER MINES INC	B	02/26/2021	GOLDMAN, SACHS & CO.	160.000	1,209		1,068	1,314	(232)			(232)	(14)	1,068	18	123	141			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/30/2021	Various	1,233.000	113,093		53,327	105,693	(52,366)			(52,366)		53,327		59,765	59,765	269		
SB5T50-H7-0	FORTUNE UNITS TRUST	B	02/26/2021	GOLDMAN, SACHS & CO.	1,000.000	932		913	953	(40)			(40)		913		19	19	32		
350392-10-6	FOUNDATION BUILDING MATERIALS INC		01/29/2021	MERGER	204.000	3,927		2,876	3,919	(1,042)			(1,042)		2,876		1,051	1,051			
D27348-12-3	FRESENIUS SE & CO KGAA	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,144.000	49,794		51,259	52,966	(465)			(465)	(1,242)	51,259	(169)	(1,296)	(1,465)			
35904G-10-7	FRONT YARD RESIDENTIAL CORP		01/12/2021	MERGER	325.000	5,281		2,534	5,265	(2,731)			(2,731)		2,534		2,748	2,748			
S63571-20-2	FUKUYAMA TRANSPORTING LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,918		4,208	4,208	31			31	(31)	4,208	(90)	(201)	(290)			
S63573-68-7	FUNAI SOKEN HOLDINGS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,096		4,503	4,884	(178)			(178)	(203)	4,503	61	(468)	(407)	41		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		02/26/2021	GOLDMAN, SACHS & CO.	95.000	4,217		3,879	4,028	(149)			(149)		3,879		338	338			
SBJYRD-P5-7	GAZTRANSPORT & TECHNIGAZ SA	B	02/26/2021	GOLDMAN, SACHS & CO.	1.000	85		76	97	(13)			(13)	(8)	76	7	2	9			
F4268U-17-1	GECINA	B	03/05/2021	BANK OF AMERICA/MERRILL LYNCH	1,496.000	206,067		217,015							217,015	(745)	(10,202)	(10,948)	4,013		
368736-10-4	GENERAC HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	29.000	9,557		2,702	6,595	(3,893)			(3,893)		2,702		6,855	6,855			
370334-10-4	GENERAL MLS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,054.000	176,383		169,078	179,575	(10,497)			(10,497)		169,078		7,305	7,305	1,558		
SB3NWJ-Q2-5	GENWORTH MI CANADA INC	B	02/12/2021	EXCHANGE	182.000	4,979		4,757	6,201	(1,184)			(1,184)	(261)	4,757	222		222			
374297-10-9	GETTY REALTY CORP		02/26/2021	GOLDMAN, SACHS & CO.	62.000	1,734		1,613	1,707	(95)			(95)		1,613		122	122	24		
SB44WH-97-8	GIBSON ENERGY INC	B	02/26/2021	GOLDMAN, SACHS & CO.	430.000	7,355		6,671	6,939	180			180	(448)	6,671	506	178	684	97		
S40586-29-9	GLANBIA	B	02/26/2021	GOLDMAN, SACHS & CO.	113.000	1,484		1,391	1,435	(11)			(11)	(34)	1,391	32	62	94			
377320-10-6	GLATFELTER CORP		02/26/2021	GOLDMAN, SACHS & CO.	124.000	1,990		1,994	2,031	(37)			(37)		1,994		(4)	(4)	17		
377322-10-2	GLAUKOS CORP		03/31/2021	MORGAN STANLEY	300.000	25,362		13,742	22,578	(8,836)			(8,836)		13,742		11,619	11,619			
S09252-88-3	GLAXOSMITHKLINE PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	13,551.000	234,434		242,429	248,586	2,954			2,954	(9,111)	242,429	11,994	(19,989)	(7,995)	3,522		
37954A-20-4	GLOBAL MEDICAL REIT INC		02/26/2021	GOLDMAN, SACHS & CO.	433.000	5,830		5,655	5,655						5,655		175	175	87		
S63761-69-6	GOLDWIN INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	6,886		6,536	6,596	214			214	(274)	6,536	89	261	351			
SBDDYD-Z5-0	GRAN COLOMBIA GOLD CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	197.000	878		918	1,246	(307)			(307)	(21)	918	22	(61)	(40)	6		
SB9GS0-88-7	GRANITE REAL ESTATE INVESTMENT STA	B	02/26/2021	GOLDMAN, SACHS & CO.	7.000	403		411	428	1			1	(18)	411	21	(29)	(8)	4		
S23805-73-2	GREAT CANADIAN GAMING CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	4.000	134		119	137	(15)			(15)	(2)	119	3	12	15			
397624-20-6	GREIF INC CLASS B		02/26/2021	GOLDMAN, SACHS & CO.	11.000	544		528	532	(4)			(4)		528		16	16	7		
SB7VQL-46-0	GROUPE FNAC SA	B	02/26/2021	GOLDMAN, SACHS & CO.	10.000	614		539	645	(91)			(91)	(15)	539	12	63	75			
400110-10-2	GRUBHUB INC		02/26/2021	GOLDMAN, SACHS & CO.	252.000	16,144		17,834	18,716	(882)			(882)		17,834		(1,690)	(1,690)			
S64006-26-5	HACHIJUNI BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,600.000	5,283		5,316	5,316	221			221	(221)	5,316	73	(105)	(32)			
G4280E-10-5	HALFORDS GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	202.000	826		737	737	9			9	(9)	737	35	54	89			
S57356-42-0	HAMBORNER REIT AG	B	02/08/2021	EXCHANGE	282.000	2,954		2,758	3,108	(99)			(99)	(251)	2,758	197		197			
SBMH5D-F7-1	HAMBORNER REIT AG	B	02/26/2021	GOLDMAN, SACHS & CO.	282.000	2,992		2,954							2,954	43	(6)	37			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		01/07/2021	GOLDMAN, SACHS & CO.	422.000	28,932		8,613	26,767	(18,154)			(18,154)		8,613		20,319	20,319	143		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		02/26/2021	GOLDMAN, SACHS & CO.	298.000	10,417		9,906	10,546	(641)			(641)		9,906		511	511	101		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
421946-10-4	HEALTHCARE REALTY TRUST INC		03/22/2021	BANK OF AMERICA/MERRILL LYNCH	3,810.000	115,305		113,591							113,591		1,714	1,714	1,153		
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	8,534.000	240,407		207,206	235,026	(27,821)			(27,821)		207,206		33,202	33,202	2,731		
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/22/2021	BANK OF AMERICA/MERRILL LYNCH	15,393.000	460,896		374,951	465,330	(90,379)			(90,379)		374,951		85,945	85,945	1,435		
S64196-00-9	HEIWA REAL ESTATE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,250		3,288	3,613	(298)			(298)	(26)	3,288	(70)	32	(38)			
BAS15W-E6-1	HELLOFRESH	D	01/29/2021	DIRECT	45,674.000	3,731,822		3,537,539							3,537,539		194,283	194,283			
SBK6QW-F0-7	HELVETIA HOLDING AG	B	02/26/2021	GOLDMAN, SACHS & CO.	10.000	1,103		986	1,057	(46)			(46)	(24)	986	2	115	117			
S75980-03-7	HERA SPA	B	02/26/2021	GOLDMAN, SACHS & CO.	509.000	1,837		1,856	1,856	150			150	(150)	1,856	161	(180)	(18)			
42704L-10-4	HERC HOLDINGS INC		03/16/2021	Various	1,439.000	132,392		41,031	95,564	(54,533)			(54,533)		41,031		91,361	91,361			
431284-10-8	HIGHWOODS PROPERTIES		01/25/2021	BANK OF AMERICA/MERRILL LYNCH	6,063.000	240,317		203,535	240,277	(36,742)			(36,742)		203,535		36,782	36,782			
S64291-59-4	HITACHI CAPITAL CORP	B	03/30/2021	MERGER	200.000	6,140		4,401	4,825	(224)			(224)	(200)	4,401	(103)	1,842	1,739			
SBWODD-81-9	HKBN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,500.000	3,625		3,869	3,869	(2)			(2)	2	3,869	(2)	(242)	(244)	123		
40425J-10-1	HMS HLDGS CORP		03/29/2021	Various	23,603.000	866,058		591,161	867,410	(276,250)			(276,250)		591,161		274,898	274,898			
SB1FW5-02-2	HOCHSCHILD MINING PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	305.000	926		865	866	20			20	(21)	865	51	10	61			
S64390-40-4	HOGY MEDICAL CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,865		3,077	3,250	(37)			(37)	(135)	3,077	42	(255)	(213)	14		
J22050-10-8	HOKURIKU ELECTRIC POWER	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	621		638	651	14			14	(27)	638	9	(26)	(17)			
S64365-57-0	HONG KONG AND CHINA GAS	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,300.000	6,467		6,159	6,422	(266)			(266)	3	6,159	(11)	319	308			
440327-10-4	HORACE MANN EDUCATORS		02/26/2021	GOLDMAN, SACHS & CO.	144.000	5,549		4,810	6,054	(1,244)			(1,244)		4,810		739	739			
D33875-11-9	HORNBACH HOLDING AG	B	02/26/2021	GOLDMAN, SACHS & CO.	12.000	1,147		993	1,156	(69)			(69)	(93)	993	86	67	153			
44107P-10-4	HOST HOTELS & RESORTS INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	8,745.000	136,317		94,359	127,939	(33,581)			(33,581)		94,359		41,959	41,959			
443573-10-0	HUBSPOT INC		02/26/2021	GOLDMAN, SACHS & CO.	8.000	4,120		1,066	3,172	(2,106)			(2,106)		1,066		3,054	3,054			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		02/26/2021	GOLDMAN, SACHS & CO.	215.000	5,501		4,715	5,164	(449)			(449)		4,715		786	786			
S44491-37-1	HUFVUDSTADEN A	B	02/26/2021	GOLDMAN, SACHS & CO.	30.000	437		423	498	(34)			(34)	(41)	423	36	(22)	15			
444859-10-2	HUMANA INC COM		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	534.000	214,168		207,059	219,084	(12,026)			(12,026)		207,059		7,109	7,109	334		
S66596-66-9	HYAKUGO BANK LTD/THE	B	02/26/2021	GOLDMAN, SACHS & CO.	1,900.000	5,398		5,484	5,484	228			228	(228)	5,484	75	(161)	(86)			
S66597-07-1	HYAKUJUSHI BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,933		2,879	2,879	21			21	(21)	2,879	(61)	116	55			
450913-10-8	IAMGOLD CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	1,033.000	3,072		3,787	3,787	245			245	(245)	3,787	287	(1,002)	(715)			
S64669-85-6	IHI CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,842		1,491	1,983	(477)			(477)	(14)	1,491	(32)	382	351			
SBFZ5B-Q7-1	IMMOFINANZ AG	B	02/26/2021	GOLDMAN, SACHS & CO.	85.000	1,725		1,586	1,765	(137)			(137)	(41)	1,586	37	102	139			
45258D-10-5	IMMUNOCORE HOLDINGS ADR PLC	D	02/05/2021	STERN BROTHERS	200.000	9,048		5,200							5,200		3,848	3,848			
SBRS65-X6-0	INDIVIOR PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,294.000	2,349		2,209	814	44			44	(44)	2,209	118	22	140			
S45579-99-2	INDUSTRIA MACCHINE AUTOMATIC	B	01/22/2021	TENDER OFFER	58.000	4,801		3,485	4,819	(944)			(944)	(390)	3,485	287	1,029	1,316			
SB0LDB-X7-1	INDUTRADE AB	B	02/26/2021	GOLDMAN, SACHS & CO.	134.000	3,135		2,797	2,875	(58)			(58)	(19)	2,797	10	328	338			
E64515-39-3	INMOBILIARIA COLONIAL SA	B	02/26/2021	GOLDMAN, SACHS & CO.	204.000	2,014		1,688	2,003	(153)			(153)	(162)	1,688	147	180	327			
M5425M-10-3	INMODE LTD		02/26/2021	GOLDMAN, SACHS & CO.	10.000	690		419	475	(55)			(55)		419		270	270			
SB29TN-V3-4	INNERGEX RENEWABLE ENERGY INC	B	02/26/2021	GOLDMAN, SACHS & CO.	9.000	171		178	193	(12)			(12)	(3)	178	4	(12)	(7)	1		
457669-30-7	INSMED INC		02/26/2021	GOLDMAN, SACHS & CO.	60.000	2,146		1,997	1,997						1,997		148	148			
458140-10-0	INTEL CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,734.000	462,839		385,308	385,308						385,308		77,531	77,531	2,688		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,735.000	341,340		336,427	344,282	(7,854)			(7,854)		336,427		4,912	4,912	4,458		
SBZ241-34-7	INTERTRUST NV	B	02/26/2021	GOLDMAN, SACHS & CO.	277.000	4,570		4,704	4,704	380			380	(380)	4,704	409	(544)	(134)			
S56336-05-0	INTERVEST OFFICES & WAREHOUSES REI	B	02/26/2021	GOLDMAN, SACHS & CO.	129.000	3,381		3,441	3,559	30			30	(148)	3,441	146	(206)	(60)			
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	20.000	746		776	928	(152)			(152)		776		(30)	(30)			
SBS7K5-S1-6	IPH LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	797.000	3,880		3,954	3,954	433			433	(433)	3,954	625	(699)	(74)	86		
S47832-11-8	IREN SPA	B	02/26/2021	GOLDMAN, SACHS & CO.	545.000	1,368		1,418	1,418	33			33	(33)	1,418	33	(82)	(50)			
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	853.000	7,869		8,097	9,716	(1,619)			(1,619)		8,097		(228)	(228)			
46434V-62-1	ISHARES CORE DIVIDEND GROWTH ETF		03/15/2021	GOLDMAN, SACHS & CO.	575,000.000	27,331,811		24,968,240	25,771,500	(803,260)			(803,260)		24,968,240		2,363,571	2,363,571			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
464287-40-8	ISHARES S&P 500 VALUE ETF		03/15/2021	BANK OF AMERICA/MERRILL LYNCH	430,000.000	60,906,639		50,112,720	55,048,600	(4,935,880)			(4,935,880)		50,112,720		10,793,920	10,793,920			
SBKJ9R-T5-3	ISS A S	B	02/26/2021	GOLDMAN, SACHS & CO.	118.000	2,153		1,560	2,044	(317)			(317)	(168)	1,560	140	453	593			
M6158M-10-4	ITURAN LOCATION & CONTROL LTD.	D	02/26/2021	GOLDMAN, SACHS & CO.	437.000	9,472		8,266	5,334	(185)			(185)		8,266		1,206	1,206			
SBYVQY-S0-9	IWG	B	02/26/2021	GOLDMAN, SACHS & CO.	444.000	2,258		2,040	2,083	(17)			(17)	(26)	2,040	96	122	218			
S64682-82-6	IYO BANK (THE)	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	1,159		1,220	1,253	19			19	(52)	1,220	17	(77)	(61)			
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		03/29/2021	Various	5,696.000	269,188		206,423	279,958	(73,535)			(73,535)		206,423		62,765	62,765	1,019		
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	02/26/2021	GOLDMAN, SACHS & CO.	133.000	3,887		3,794	4,324	(529)			(529)		3,794		92	92	48		
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	11,200.000	251,176		278,210	286,170	(5,869)			(5,869)	(2,091)	278,210	(10,922)	(16,112)	(27,034)			
J27093-10-3	JAPAN LIFELINE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	4,930		5,267	6,303	(804)			(804)	(232)	5,267	46	(384)	(338)			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	28,200.000	514,195		513,067	574,133	(51,550)			(51,550)	(9,516)	513,067	(15,498)	16,626	1,128	17,907		
S64707-04-5	JAPAN WOOL TEXTILE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	3,402		3,867	3,867	28			28	(28)	3,867	(82)	(383)	(465)			
Q5029L-10-1	JB HI-FI LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	12.000	414		400	450	(18)			(18)	(32)	400	44	(30)	15	17		
477839-10-4	JOHN BEAN TECH		02/26/2021	Various	438.000	64,127		31,544	49,875	(18,331)			(18,331)		31,544		32,582	32,582			
SBVC3C-B8-8	JOHN LAING GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	411.000	1,751		1,735	1,865	(86)			(86)	(44)	1,735	102	(86)	16			
SBKW7H-H4-4	JOYFUL HONDA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,264		1,318	1,433	(56)			(56)	(59)	1,318	18	(72)	(54)	13		
46625H-10-0	JP MORGAN CHASE & CO		02/23/2021	DIRECT	4,719.000	710,729		282,284	599,643	(317,360)			(317,360)		282,284		428,445	428,445	4,247		
S64799-83-6	JUROKU BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,708		3,636	3,636	27			27	(27)	3,636	(77)	150	72			
SBMNQD-C1-1	KAMBI GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	3.000	166		117	142	(20)			(20)	(5)	117	4	46	49			
S64837-46-1	KANSAI PAINT LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,900.000	48,549		57,819	58,429	(183)			(183)	(427)	57,819	(2,270)	(7,000)	(9,270)			
J30642-16-9	KAO CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,600.000	106,280		120,117	123,512	(2,492)			(2,492)	(903)	120,117	(4,716)	(9,122)	(13,837)	918		
48238T-10-9	KAR AUCTION SERVICES INC		02/26/2021	GOLDMAN, SACHS & CO.	280.000	3,893		5,054	5,211	(157)			(157)		5,054		(1,161)	(1,161)			
S64838-43-6	KATAKURA INDUSTRIES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,294		1,288	1,288	9			9	(9)	1,288	(27)	33	5	13		
SBFOQD-69-9	KATITAS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,739		2,981	3,221	(216)			(216)	(24)	2,981	(63)	(179)	(242)			
S61906-48-3	KEIYO BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,100.000	4,450		4,443	4,443	57			57	(57)	4,443	(70)	77	7			
488401-10-0	KEMPER CORP		02/26/2021	GOLDMAN, SACHS & CO.	121.000	9,149		8,086	9,296	(1,210)			(1,210)		8,086		1,063	1,063	38		
S64117-58-3	KENEDIX INC	B	01/15/2021	TENDER OFFER	700.000	5,054		3,678	5,071	(1,208)			(1,208)	(186)	3,678	110	1,266	1,377			
SBT9Q1-86-5	KEPPEL DC REIT	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	413		425	425	13			13	(14)	425	14	(26)	(12)	7		
S44900-05-8	KESKO OYJ	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,103.000	152,874		157,113	157,113	3,685			3,685	(3,685)	157,113	(519)	(3,719)	(4,238)			
494368-10-3	KIMBERLY-CLARK CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,878.000	250,045		253,211	253,211						253,211		(3,166)	(3,166)	2,009		
SBN85P-68-1	KINAXIS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	33.000	4,483		4,671	4,671	302			302	(302)	4,671	354	(542)	(188)			
SBN3ZY-S8-6	KINEPOLIS NV	B	02/26/2021	GOLDMAN, SACHS & CO.	3.000	155		128	128	3			3	(3)	128	3	25	28			
S64929-68-0	KINTETSU GROUP HOLDINGS LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,200.000	90,001		93,499	96,315	678			678	(3,494)	93,499	(968)	(2,530)	(3,498)			
S64937-45-1	KIRIN HOLDINGS CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,600.000	109,272		104,725	132,020	(21,066)			(21,066)	(6,229)	104,725	102	4,446	4,547	1,482		
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,481.000	151,362		172,029	185,008	(4,878)			(4,878)	(8,101)	172,029	8,920	(29,587)	(20,667)	713		
J34555-14-4	KOBE STEEL JPY50	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	1,234		971	1,067	(88)			(88)	(8)	971	(21)	284	263			
SBYYY3-39-0	KOGAN.COM LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	7.000	78		101	103	6			6	(7)	101	11	(34)	(23)			
S64962-50-9	KOMERI LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,700		2,726	2,824	(78)			(78)	(21)	2,726	(58)	32	(26)			
SBD003-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,126.000	56,950		60,103	60,115	2,599			2,599	(2,611)	60,103	1,053	(4,206)	(3,153)			
S64976-06-1	KUMIAI CHEMICAL INDUSTRY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	2,388		2,699	2,699	61			61	(61)	2,699	(16)	(296)	(312)	21		
SBYZ5X-N1-8	KYUSHU FINANCIAL GROUP INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	406		410	410	17			17	(17)	410	6	(9)	(3)			
502431-10-9	L3HARRIS TECHNOLOGIES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	810.000	154,738		149,991	153,106	(3,115)			(3,115)		149,991		4,747	4,747			
512807-10-8	LAM RESEARCH CORP.		03/08/2021	Various	1,780.000	948,075		651,685	420,320	(269,394)			(269,394)		651,685		296,390	296,390	1,157		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBF41X-Y8-5	LANDIS+GYR GROUP AG	B	02/26/2021	GOLDMAN, SACHS & CO.	41.000	2,863		2,942	3,219	(203)			(203)	(74)	2,942	5	(84)	(79)			
515098-10-1	LANDSTAR SYSTEMS INC		03/26/2021	Various	166.000	27,487		15,913	22,354	(6,441)			(6,441)		15,913		11,574	11,574	367		
518613-20-3	LAUREATE EDUCATION INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	256.000	3,519		3,663							3,663		(145)	(145)			
N51517-10-5	LAVA THERAPEUTICS N V	D	03/25/2021	JPMORGAN CHASE & CO.	600.000	7,258		9,000							9,000		(1,742)	(1,742)			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		02/26/2021	GOLDMAN, SACHS & CO.	186.000	27,808		29,366	29,457	(91)			(91)		29,366		(1,558)	(1,558)			
G9001E-12-8	LIBERTY LATIN AMERICA LTD CLASS C	D	02/26/2021	GOLDMAN, SACHS & CO.	209.000	2,290		1,976	2,318	(342)			(342)		1,976		314	314			
53223X-10-7	LIFE STORAGE INC		02/16/2021	VARIOUS	1.000	82		68	80	(12)			(12)		68		14	14	1		
539481-10-1	LOBLAW COS LTD COM	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,721.000	140,102		134,149	134,149	6,213			6,213	(6,213)	134,149	7,394	(1,441)	5,953			
539830-10-9	LOCKHEED MARTIN CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	511.000	174,478		181,395	181,395						181,395		(6,917)	(6,917)	1,329		
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	673.000	2,080		1,954	2,107	(38)			(38)	(114)	1,954	182	(56)	126	24		
S73333-78-3	LONZA GROUP AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	219.000	127,362		137,867	140,921	194			194	(3,247)	137,867	(3,930)	(6,575)	(10,505)			
548661-10-7	LOWES COS INC USD0.50		03/08/2021	Various	5,986.000	992,192		662,980	480,406	(322,017)			(322,017)		662,980		329,212	329,212	1,796		
550021-10-9	LULULEMON ATHLETICA INC	C	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	774.000	223,635		241,496	269,375	(27,879)			(27,879)		241,496		(17,861)	(17,861)			
SB02K2-M3-6	M3 INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,800.000	200,703		259,041	264,230	(3,258)			(3,258)	(1,931)	259,041	(10,170)	(48,169)	(58,339)			
G57848-10-6	MANDARIN ORIENTAL INTERNATIONAL LT	D	02/26/2021	GOLDMAN, SACHS & CO.	2,100.000	3,568		3,101	3,570	(469)			(469)		3,101		467	467			
SB4LR5-Q8-1	MAPLETREE INDUSTRIAL UNITS TRUST	B	02/26/2021	GOLDMAN, SACHS & CO.	4,200.000	8,453		8,718	9,184	(40)			(40)	(426)	8,718	429	(694)	(265)	93		
57060D-10-8	MARKETAXESS HOLDINGS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	45.000	23,083		24,263	25,675	(1,412)			(1,412)		24,263		(1,180)	(1,180)	30		
57636Q-10-4	MASTERCARD INC CLASS A		02/23/2021	DIRECT	1,959.000	686,473		262,114	699,245	(437,131)			(437,131)		262,114		424,359	424,359	862		
579780-20-6	MCCORMICK & CO.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,476.000	208,342		231,481	236,706	(5,224)			(5,224)		231,481		(23,139)	(23,139)	842		
580135-10-1	MCDONALDS CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	217.000	45,376		46,564	46,564						46,564		(1,188)	(1,188)	280		
552676-10-8	MDC HOLDINGS INC		03/19/2021	Various	0.840	682		683							683		(1)	(1)			
584021-10-9	MEDALLIA INC		02/19/2021	Various	1,284.000	57,033		22,916	42,654	(19,739)			(19,739)		22,916		34,117	34,117			
58404W-10-9	MEDCATH CORP		03/31/2021	CANCELLED TRADE	(400.000)																
J41575-10-1	MEDPEER INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	5,720		6,355	7,904	(1,490)			(1,490)	(58)	6,355	(135)	(500)	(636)			
SBZ5ZW-Z3-5	MEGAPORT LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	13.000	129		143	143	10			10	(10)	143	16	(29)	(14)			
58933Y-10-5	MERCK & CO. INC.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8,078.000	599,102		624,672	660,780	(36,109)			(36,109)		624,672		(25,570)	(25,570)	5,251		
589378-10-8	MERCURY SYSTEMS INC		02/26/2021	GOLDMAN, SACHS & CO.	109.000	7,124		8,135	9,599	(1,464)			(1,464)		8,135		(1,011)	(1,011)			
59001A-10-2	MERITAGE HOMES CORP		02/26/2021	GOLDMAN, SACHS & CO.	128.000	10,791		10,601	10,601						10,601		190	190			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	02/02/2021	BANK OF AMERICA/MERRILL LYNCH	25,520.000	246,246		216,781	242,931	(15,805)			(15,805)	(10,344)	216,781	6,810	22,655	29,465			
N5749R-10-0	MERUS NV	D	02/26/2021	GOLDMAN, SACHS & CO.	101.000	2,272		1,730	1,771	(40)			(40)		1,730		542	542			
S26544-16-3	METHANEX CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	38.000	1,472		901	1,745	(771)			(771)	(73)	901	46	526	572			
S25839-52-3	METRO INC -CL A	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,720.000	117,672		121,268	121,268	2,049			2,049	(2,049)	121,268	2,854	(6,451)	(3,597)	457		
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	47.000	1,552		1,275	1,471	(196)			(196)		1,275		277	277	23		
59522J-10-3	MID AMERICA APT		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	4,986.000	708,331		520,647	631,676	(111,029)			(111,029)		520,647		187,684	187,684	5,111		
SB19PR-78-6	MID REIT INC	B	02/25/2021	MERGER	8.000	8,221		5,936	7,276	(1,101)			(1,101)	(240)	5,936	26	2,260	2,285			
G14838-10-9	MIMECAST LTD		03/31/2021	Various	3,658.000	150,411		136,191	173,760	(65,477)			(65,477)		136,191		14,220	14,220			
60786M-10-5	MOELIS ORD CLASS A		03/19/2021	Various	1,408.000	74,579		39,565	65,838	(26,273)			(26,273)		39,565		35,014	35,014	1		
60855R-10-0	MOLINA HEALTHCARE INC		03/29/2021	Various	1,676.000	381,700		228,804	356,452	(127,647)			(127,647)		228,804		152,896	152,896			
609207-10-5	MONDELEZ INTERNATIONAL INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,011.000	331,475		307,342	351,463	(44,121)			(44,121)		307,342		24,132	24,132	1,893		
SBD5ZW-W6-5	MONEY FORWARD INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,276		3,644	4,761	(1,008)			(1,008)	(108)	3,644	(21)	653	631			
609839-10-5	MONOLITHIC POWER SYSTEMS		02/26/2021	GOLDMAN, SACHS & CO.	5.000	1,873		837	1,831	(994)			(994)		837		1,035	1,035	3		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SB1FWD-64-5	MONTEA COMM	B	02/26/2021	GOLDMAN, SACHS & CO.	36.000	4,100		4,101	4,101	96			96	(96)	4,101	95	(95)	(1)			
S66026-04-8	MORINAGA & CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	7,225		7,516	7,516	312			312	(312)	7,516	103	(394)	(291)			
617700-10-9	MORNINGSTAR INC		03/16/2021	Various	292.000	70,701		33,945	67,618	(33,673)			(33,673)		33,945		36,756	36,756	92		
S55310-00-7	MORPHOSYS AG	B	02/26/2021	GOLDMAN, SACHS & CO.	74.000	7,542		8,495	8,495	601			601	(601)	8,495	642	(1,594)	(953)			
S25142-75-3	MTY FOOD GROUP INC	B	02/26/2021	GOLDMAN, SACHS & CO.	44.000	1,762		1,754	2,001	(214)			(214)	(34)	1,754	41	(33)	8			
SB4MMW-16-6	MULLEN GROUP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	313.000	2,476		2,179	2,678	(386)			(386)	(113)	2,179	110	187	297	23		
S66233-26-3	NAGAILEBEN LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,465		2,645	2,858	(149)			(149)	(65)	2,645	(16)	(164)	(180)			
S66198-42-5	NAGATANIEN HOLDINGS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,162		2,196	2,196	50			50	(50)	2,196	(13)	(21)	(34)			
S66198-64-9	NAGOYA RAILROAD LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,400.000	112,634		116,004	116,004	848			848	(848)	116,004	(4,554)	1,184	(3,370)			
M70700-10-5	NANO X IMAGING LTD	D	02/26/2021	GOLDMAN, SACHS & CO.	84.000	3,802		3,835	3,835						3,835		(33)	(33)			
SB1WF9-79-4	NANOSONICS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	736.000	3,531		3,626	4,561	(746)			(746)	(188)	3,626	274	(370)	(96)			
63016Q-10-2	NANTKWEST INC		03/10/2021	EXCHANGE	8.000	260		260							260						
636220-30-3	NATIONAL GENERAL HOLDINGS CORP		01/04/2021	MERGER	339.000	10,848		5,610	11,587	(5,977)			(5,977)		5,610		5,238	5,238	864		
637372-20-2	NATIONAL RESEARCH CORP		02/26/2021	GOLDMAN, SACHS & CO.	38.000	1,963		1,625	1,625						1,625		339	339			
SB9B4F-J7-1	NEARMAP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	979.000	1,776		1,621	1,677	63			63	(119)	1,621	179	(24)	155			
SBD9BP-N2-7	NEINOR HOMES SA	B	03/02/2021	Various	61.000	815		794	814	14			14	(34)	794	34	(13)	21			
SB02NR-83-4	NEL	B	02/26/2021	GOLDMAN, SACHS & CO.	148.000	445		409	501	(76)			(76)	(15)	409	21	14	35			
SBLF9R-R4-5	NELES	B	02/26/2021	GOLDMAN, SACHS & CO.	199.000	2,490		2,643	2,643	110			110	(110)	2,643	112	(265)	(153)			
S60365-48-3	NET ONE SYSTEMS CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,109		3,332	3,526	(47)			(47)	(146)	3,332	45	(269)	(223)			
SBFYDW-S1-0	NETCOMPANY GROUP	B	02/26/2021	GOLDMAN, SACHS & CO.	14.000	1,270		1,299	1,433	(100)			(100)	(33)	1,299	31	(60)	(29)			
SBF5GL-W6-8	NETLINK NBN TRUST UNITS	B	02/26/2021	GOLDMAN, SACHS & CO.	1,000.000	719		696	730	4			4	(38)	696	39	(16)	23			
SBF52P-L1-7	NETWEALTH GROUP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	246.000	2,738		2,815	3,026	(21)			(21)	(190)	2,815	281	(358)	(77)	17		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,223.000	109,293		116,295	117,225	(930)			(930)		116,295		(7,002)	(7,002)			
S28269-47-0	NEW GOLD INC	B	02/26/2021	GOLDMAN, SACHS & CO.	352.000	569		649	774	(111)			(111)	(13)	649	15	(96)	(81)			
651587-10-7	NEW MARKET CORP		02/26/2021	GOLDMAN, SACHS & CO.	11.000	4,169		3,766	4,381	(616)			(616)		3,766		403	403	21		
64829B-10-0	NEW RELIC INC		02/26/2021	GOLDMAN, SACHS & CO.	80.000	4,891		3,699	5,232	(1,533)			(1,533)		3,699		1,192	1,192			
650111-10-7	NEW YORK T IMES CO CL A		01/25/2021	MORGAN STANLEY	594.000	30,956		18,242	30,751	(12,510)			(12,510)		18,242		12,714	12,714	36		
S66371-01-4	NEWCREST MINING LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	11,174.000	204,342		222,001	222,286	19,402			19,402	(19,687)	222,001	20,061	(37,720)	(17,659)	1,633		
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		02/26/2021	GOLDMAN, SACHS & CO.	37.000	1,518		1,565	1,523						1,565		(46)	(46)	12		
SB5LMK-P4-2	NEXTDC LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	103.000	918		898	972	(5)			(5)	(69)	898	99	(79)	20			
S66399-70-0	NIHON KOHDEN CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	5,436		6,557	7,439	(573)			(573)	(309)	6,557	89	(1,211)	(1,122)			
S66426-88-3	NIHON UNISYS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,898		3,119	3,913	(632)			(632)	(162)	3,119	43	(264)	(222)			
654110-10-5	NIKOLA		02/26/2021	GOLDMAN, SACHS & CO.	104.000	1,882		1,587	1,587						1,587		295	295			
S66407-89-1	NIPPO CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,616		2,523	2,736	(100)			(100)	(114)	2,523	34	59	93			
S66425-25-7	NIPPON SIGNAL LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	500.000	4,342		4,476	4,557	(48)			(48)	(33)	4,476	(95)	(39)	(134)			
SBD57Z-M3-7	NISHI-NIPPON FINANCIAL HOLDINGS IN	B	02/26/2021	GOLDMAN, SACHS & CO.	800.000	5,238		5,106	5,106	212			212	(212)	5,106	70	62	132			
65473P-10-5	NISOURCE I NC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	24,781.000	546,047		535,517	568,476	(32,959)			(32,959)		535,517		10,529	10,529	5,452		
S66417-60-1	NISSIN FOODS HOLDINGS LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,400.000	175,976		198,914	205,492	(5,077)			(5,077)	(1,502)	198,914	(7,809)	(15,128)	(22,938)			
J58214-10-7	NITORI HOLDINGS CO LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,200.000	213,543		219,808	251,286	(19,997)			(19,997)	(11,481)	219,808	(216)	(6,049)	(6,265)			
S71063-54-9	NKT HOLDING ORD	B	02/26/2021	GOLDMAN, SACHS & CO.	6.000	237		221	267	(40)			(40)	(6)	221	5	10	16			
629209-30-5	NMI HOLDINGS INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	225.000	5,142		4,710	5,096	(386)			(386)		4,710		432	432			
S66436-81-7	NOHMI BOSAI LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,030		2,176	2,179	13			13	(16)	2,176	(46)	(99)	(146)			
S66168-76-6	NOJIMA CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	2,622		2,526	2,740	(100)			(100)	(114)	2,526	34	61	96			
S59029-41-3	NOKIA OYJ EURO.06	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	38,269.000	151,695		154,703	120,034	5,932			5,932	(5,932)	154,703	2,355	(5,363)	(3,008)			
S45897-10-5	NOLATO AB-B SHS	B	02/26/2021	GOLDMAN, SACHS & CO.	9.000	824		824	912	(53)			(53)	(35)	824	31	(31)				
65548P-40-3	NORBORD INC	B	02/03/2021	MERGER	151.000	6,815		4,574	6,514	(1,666)			(1,666)	(274)	4,574	184	2,057	2,240			
655663-10-2	NORDSON CORP.		03/30/2021	Various	434.000	88,312		45,532	87,212	(41,680)			(41,680)		45,532		42,780	42,780	334		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SBZ3FZ-R8-3	NORTH WEST COMPANY INC	B	02/26/2021	GOLDMAN, SACHS & CO.	97.000	2,385		2,470	2,470	104			104	(104)	2,470	125	(210)	(85)	23		
06951U-10-1	NORTHERN STAR RESOURCES LTD	B	03/18/2021	Various	13,496.910	98,994		119,931	122,139	2,944			2,944	(14,400)	119,931	14,130	(35,067)	(20,937)	900		
666807-10-2	NORTHROP GRUMMAN CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	296.000	90,462		90,197	90,197						90,197		264	264	429		
66765N-10-5	NORTHWEST NATURAL HOLDING COMPANY		02/26/2021	GOLDMAN, SACHS & CO.	53.000	2,543		2,437	2,437						2,437		106	106	25		
S77421-23-8	NORWEGIAN AIR SHUTTLE ASA	B	03/18/2021	Various	43.960	282		442	446	48			48	(52)	442	69	(229)	(160)			
G66721-10-4	NORWEGIAN CRUISE LINE		02/26/2021	GOLDMAN, SACHS & CO.	681.000	20,127		17,025	17,318	(293)			(293)		17,025		3,102	3,102			
SBNH7Q-17-4	NORWEGIAN FINANS HOLDING	B	02/26/2021	GOLDMAN, SACHS & CO.	182.000	1,659		1,422	1,555	(85)			(85)	(48)	1,422	75	162	237			
S21354-50-1	NOVAGOLD RESOURCES INC	B	02/26/2021	GOLDMAN, SACHS & CO.	7.000	59		68	68	1			1	(1)	68	2	(10)	(9)			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,428.000	459,466		493,089	513,663	(8,163)			(8,163)	(12,411)	493,089	(13,502)	(20,121)	(33,623)	11,312		
67018T-10-5	NU SKIN ASIA PAC INC		02/26/2021	GOLDMAN, SACHS & CO.	90.000	4,606		4,257	4,917	(660)			(660)		4,257		349	349	34		
670704-10-5	NUVASIVE, INC.		02/26/2021	GOLDMAN, SACHS & CO.	4.000	241		185	225	(40)			(40)		185		56	56			
SBFD2N-K8-1	NYFOSA	B	02/26/2021	GOLDMAN, SACHS & CO.	26.000	256		258	259	7			7	(9)	258	8	(9)	(1)			
SB1Z7L-21-1	OCEANAGOLD CORP.	B	02/26/2021	GOLDMAN, SACHS & CO.	598.000	867		918	1,155	(162)			(162)	(75)	918	70	(121)	(51)			
675234-10-8	OCEANFIRST FINANCIAL CORP		02/05/2021	Various	7,818.000	146,424		107,028	145,649	(38,621)			(38,621)		107,028		39,396	39,396	50		
SB1577-G7-0	OESTERREICHISCHE POST AG	B	02/26/2021	GOLDMAN, SACHS & CO.	63.000	2,571		2,648							2,648	22	(99)	(77)			
S66564-85-7	OGAKI KYORITSU BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,786		4,060	4,060	61			61	(61)	4,060	(55)	(220)	(275)			
S66575-41-6	OITA BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,955		3,942	3,942	59			59	(59)	3,942	(54)	66	13			
68134L-10-9	OLO INC CLASS A		03/17/2021	RBC DOMINION SECURITIES	200.000	6,287		5,000							5,000		1,287	1,287			
SBM95X-H7-3	OMNI BRIDGEWAY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	576.000	1,691		1,622	1,911	(75)			(75)	(214)	1,622	261	(193)	68			
SBYM1K-75-8	ON THE BEACH GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	448.000	2,506		1,436	2,281	(721)			(721)	(124)	1,436	134	936	1,070			
68235P-10-8	ONE GAS INC		02/26/2021	GOLDMAN, SACHS & CO.	219.000	14,665		15,113	16,813	(1,699)			(1,699)		15,113		(448)	(448)	127		
S66601-07-1	ONO PHARMACEUTICAL CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	12,000.000	310,119		361,238	361,238	2,640			2,640	(2,640)	361,238	(14,182)	(36,937)	(51,119)			
SBNBNN-H6-1	ONTEX GROUP NV	B	02/26/2021	GOLDMAN, SACHS & CO.	181.000	1,885		2,373	2,436	38			38	(101)	2,373	101	(589)	(488)			
SBD3D1-70-3	OPEN HOUSE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,838		3,517	3,671	(71)			(71)	(83)	3,517	(21)	342	322			
Q71610-10-1	ORIGIN ENERGY LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	78,313.000	274,187		241,363	287,648	(26,155)			(26,155)	(20,130)	241,363	16,379	16,446	32,824	6,346		
686688-10-2	ORMAT TECHNOLOGIES INC		02/26/2021	GOLDMAN, SACHS & CO.	8.000	685		931							931		(246)	(246)			
D5963B-11-3	OSRAM LICHT N AG	B	02/26/2021	GOLDMAN, SACHS & CO.	69.000	4,324		3,286	4,393	(752)			(752)	(355)	3,286	286	752	1,038			
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,000.000	204,271		210,746	213,957	335			335	(3,546)	210,746	(6,366)	(109)	(6,475)	2,036		
S66638-27-1	OUE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	7,800.000	6,846		6,705	7,082	(292)			(292)	(86)	6,705	87	54	141			
S46651-48-5	OUTOKUMPU	B	02/26/2021	GOLDMAN, SACHS & CO.	456.000	2,254		2,125							2,125	18	110	128			
690370-10-1	OVERSTOCKCOM INC		02/26/2021	GOLDMAN, SACHS & CO.	25.000	1,679		1,199	1,199						1,199		480	480			
69331C-10-8	P G & E CORP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8,607.000	96,011		107,243	107,243						107,243		(11,233)	(11,233)			
701877-10-2	PARSLEY ENERGY INC		01/13/2021	MERGER	1,957.000	32,080		15,157	27,789	(12,633)			(12,633)		15,157		16,924	16,924			
693282-10-5	PDF SOLUTIONS INC		02/26/2021	GOLDMAN, SACHS & CO.	123.000	2,258		2,301	2,657	(355)			(355)		2,301		(44)	(44)			
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,372.000	139,045		159,632	208,160	(48,528)			(48,528)		159,632		(20,588)	(20,588)			
SBFY6L-L6-8	PENDAL GROUP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	186.000	879		739	937	(132)			(132)	(67)	739	81	59	140			
G8295T-21-3	PENNON GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	279.000	3,445		3,623	3,623	371			371	(371)	3,623	551	(729)	(178)			
713448-10-8	PEPSICO INC.		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,181.000	684,536		685,239	768,342	(83,103)			(83,103)		685,239		(703)	(703)	10,595		
71377A-10-3	PERFORMANCE FOOD GROUP		02/26/2021	GOLDMAN, SACHS & CO.	158.000	8,569		6,854	7,522	(668)			(668)		6,854		1,715	1,715			
714046-10-9	PERKINELMER INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,158.000	140,760		154,014	166,173	(12,159)			(12,159)		154,014		(13,254)	(13,254)	81		
716382-10-6	PETMED EXPRESS INC		02/26/2021	GOLDMAN, SACHS & CO.	59.000	2,048		2,302							2,302		(255)	(255)			
S31544-54-7	PETROPAVLOVSK PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	611.000	237		224	271	(41)			(41)	(6)	224	13	(1)	13			
S71035-26-5	PEUGEOT SA EUR1	B	01/18/2021	MERGER	10,905.000	308,336		170,602	298,479	(103,315)			(103,315)	(24,563)	170,602	12,459	125,276	137,735			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
717081-10-3	PFIZER INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,975.000	136,521		123,217	146,320	(23,103)			(23,103)		123,217		13,304	13,304	1,550		
N69605-10-8	PHARVARIS N V	D	02/05/2021	RBC DOMINION SECURITIES	100.000	2,786		2,000							2,000		786	786			
71943U-10-4	PHYSICIANS REALTY TRUST REIT		02/26/2021	GOLDMAN, SACHS & CO.	643.000	10,928		11,445	11,445						11,445		(518)	(518)	148		
723787-10-7	PIONEER NA T RES CO COM		03/18/2021	Various	245.020	36,398		32,080							32,080		4,318	4,318			
72651A-20-7	PLAINS GP HOLDINGS CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	819.000	7,056		4,988	6,921	(1,933)			(1,933)		4,988		2,068	2,068	147		
G7132V-10-0	PLAYTECH PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	145.000	969		743	795	(33)			(33)	(19)	743	44	182	226			
72919P-20-2	PLUG POWER INC.		02/26/2021	GOLDMAN, SACHS & CO.	682.000	32,992		5,488	22,279	(18,423)			(18,423)		5,488		27,504	27,504			
SBBT3P-S9-4	PLUS500 LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	77.000	1,487		1,526	1,526	83			83	(83)	1,526	142	(181)	(39)			
73278L-10-5	POOL CORP		03/30/2021	Various	942.000	326,818		185,357	350,895	(165,538)			(165,538)		185,357		141,461	141,461	280		
739276-10-3	POWER INTEGRATIONS INC		01/22/2021	BANK OF AMERICA/MERRILL LYNCH	52.000	4,861		2,297	4,257	(1,960)			(1,960)		2,297		2,564	2,564			
SBTHH8-L3-4	POWERCELL SWEDEN	B	02/26/2021	GOLDMAN, SACHS & CO.	11.000	391		288	436	(96)			(96)	(52)	288	38	66	104			
69354N-10-6	PRA GROUP INC		02/26/2021	GOLDMAN, SACHS & CO.	36.000	1,327		998	1,428	(430)			(430)		998		329	329			
74051N-10-2	PREMIER INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	391.000	13,222		12,323	13,724	(1,401)			(1,401)		12,323		899	899	74		
S63736-32-6	PRESTIGE INTERNATIONAL INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	1,396		1,504	1,767	(189)			(189)	(73)	1,504	21	(128)	(108)			
SBLKVV-X9-2	PRIMO WATER CORP		02/26/2021	GOLDMAN, SACHS & CO.	50.000	719		701	783	(43)			(43)	(40)	701	42	(24)	18			
74319R-10-1	PROG HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	86.000	4,300		3,927	4,633	(706)			(706)		3,927		372	372			
74340W-10-3	PROLOGIS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,970.000	189,011		183,860	196,330	(12,470)			(12,470)		183,860		5,151	5,151			
743424-10-3	PROOFPOINT INC		02/26/2021	GOLDMAN, SACHS & CO.	47.000	5,683		6,323							6,323		(640)	(640)			
743815-10-2	PROVIDENCE SERVICE CORP/THE		01/07/2021	EXCHANGE	57.000	3,181		3,181	7,902	(4,721)			(4,721)		3,181						
SB1Z4S-T8-5	PROVIDENT FINANCIAL PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	356.000	1,411		1,491	1,494	15			15	(19)	1,491	70	(149)	(79)			
H64687-12-4	PSP SWISS PROPERTY AG	B	02/26/2021	GOLDMAN, SACHS & CO.	14.000	1,680		1,696	1,874	(107)			(107)	(71)	1,696	29	(45)	(16)			
69366J-20-0	PTC THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	84.000	4,796		5,127	5,127						5,127		(331)	(331)			
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	314.000	17,928		18,300	18,306	(6)			(6)		18,300		(372)	(372)	160		
74736L-10-9	Q2 HOLDINGS INC		02/09/2021	BANK OF AMERICA/MERRILL LYNCH	266.000	37,800		15,710	33,657	(17,947)			(17,947)		15,710		22,090	22,090			
747525-10-3	QUALCOMM INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,594.000	319,566		389,898	333,929	(7,891)			(7,891)		389,898		(70,331)	(70,331)	1,686		
74834L-10-0	QUEST DIAGNOSTICS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	149.000	18,042		16,980	17,756	(776)			(776)		16,980		1,062	1,062	83		
G73268-10-7	QUOTIENT LTD		02/26/2021	GOLDMAN, SACHS & CO.	342.000	1,534		1,758	1,782	(24)			(24)		1,758		(224)	(224)			
749607-10-7	R L I CORP.		03/15/2021	Various	246.000	26,451		20,359	25,621	(5,261)			(5,261)		20,359		6,091	6,091	11		
M81873-10-7	RADWARE LTD	D	02/26/2021	GOLDMAN, SACHS & CO.	107.000	2,788		2,613	2,969	(356)			(356)		2,613		175	175			
S65868-72-1	RAMELIUS RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,606.000	1,629		2,088	2,088	149			149	(149)	2,088	230	(689)	(459)			
753422-10-4	RAPID7 INC		01/25/2021	Various	783.000	71,650		34,013	70,595	(36,582)			(36,582)		34,013		37,637	37,637			
75524B-10-4	RBC BEARING INS		03/15/2021	Various	395.000	76,875		48,167	70,721	(22,554)			(22,554)		48,167		28,708	28,708			
75606N-10-9	REALPAGE INC		03/09/2021	Various	8,032.000	696,994		465,743	700,712	(234,968)			(234,968)		465,743		231,251	231,251			
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	103.000	12,592		12,733	12,733						12,733		(141)	(141)			
SB07DR-Z5-9	RECORDATI INDUSTRIA CHIMICA E FARM	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,986.000	105,879		105,906	110,151	(1,661)			(1,661)	(2,584)	105,906	(350)	323	(27)			
758849-10-3	REGENCY CENTERS CORPORATION		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	2,722.000	152,585		131,375							131,375		21,209	21,209			
75886F-10-7	REGENERON PHARMACEUTICALS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	157.000	72,720		80,055							80,055		(7,335)	(7,335)			
76029L-10-0	REPAY HOLDINGS CORP CLASS A		02/26/2021	GOLDMAN, SACHS & CO.	68.000	1,482		1,641	1,853	(212)			(212)		1,641		(159)	(159)			
76029N-10-6	REPLIMUNE GROUP INC		02/26/2021	GOLDMAN, SACHS & CO.	10.000	346		382	382						382		(35)	(35)			
S60441-32-6	RESORT TRUST INC	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,721		1,428	1,428	10			10	(10)	1,428	(30)	323	293			
SB3ZGH-J1-0	RESTAR HOLDINGS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,872		1,992	2,151	(111)			(111)	(49)	1,992	(12)	(108)	(120)			
SB5NR1-S7-5	RESTORE PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	69.000	335		305	390	(64)			(64)	(21)	305	28	2	31			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		03/17/2021	BANK OF AMERICA/MERRILL LYNCH	38,916.000	435,617		346,181	220,899	(503)			(503)		346,181		89,437	89,437			
S67408-49-2	RISO KAGAKU CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,204		1,349	1,349	31			31	(31)	1,349	(8)	(137)	(145)			
S67473-67-8	ROHTO PHARMACEUTICAL CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	8,038		8,877	8,877	368			368	(368)	8,877	121	(960)	(839)			
S67474-97-3	ROKKO BUTTER LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	4,657		5,195	5,259	28			28	(92)	5,195	(58)	(481)	(538)	49		
776696-10-6	ROPER TECHNOLOGIES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,153.000	444,335		445,577	497,047	(51,470)			(51,470)		445,577		(1,242)	(1,242)	649		
781846-20-9	RUSH ENTERPRISES CL A		03/31/2021	Various	1,223.000	54,991		26,025	50,657	(24,631)			(24,631)		26,025		28,966	28,966	72		
S67629-06-3	RYOBI LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	3,528		3,508	3,632	(98)			(98)	(27)	3,508	(75)	95	20			
S54695-54-9	SAAB AB	B	02/26/2021	GOLDMAN, SACHS & CO.	23.000	623		671	671	55			55	(55)	671	58	(105)	(47)			
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	02/03/2021	BANK OF AMERICA/MERRILL LYNCH	55,581.000	620,340		527,810	592,616	(13,093)			(13,093)	(51,712)	527,810	49,487	43,042	92,530			
78667J-10-8	SAGE THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	24.000	2,040		1,778	2,076	(298)			(298)		1,778		262	262			
SBMDL6-T4-9	SAGEN MI CANADA INC	B	02/26/2021	GOLDMAN, SACHS & CO.	35.000	1,196		958							958	3	235	239	13		
S67684-32-4	SAKAI MOVING SERVICE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,534		4,971	5,056	(48)			(48)	(37)	4,971	(106)	(331)	(436)			
79466L-30-2	SALESFORCE.COM INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,089.000	641,628		687,395	687,395						687,395		(45,767)	(45,767)			
S67728-53-5	SAN IN GODO BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	700.000	3,194		3,336	3,336	138			138	(138)	3,336	46	(187)	(142)			
799566-10-4	SANA BIOTECHNOLOGY INC		02/05/2021	RBC DOMINION SECURITIES	300.000	11,671		7,500							7,500		4,171	4,171			
SBWDNF-N7-5	SANBIO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,200		2,590	2,590	19			19	(19)	2,590	(55)	666	611			
801056-10-2	SANMIINA CORP		02/26/2021	GOLDMAN, SACHS & CO.	91.000	3,241		2,462	2,902	(440)			(440)		2,462		779	779			
S56717-35-8	SANOFI S.A.	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	8,969.000	836,833		862,896	863,655	61,403			61,403	(62,162)	862,896	43,248	(69,311)	(26,063)			
S67766-06-3	SANTEN PHARMACEUTICAL CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	21,700.000	282,954		352,051	352,051	2,572			2,572	(2,573)	352,051	(13,821)	(55,276)	(69,097)			
D66992-10-4	SAP AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,781.000	471,121		496,026	496,026	42,668			42,668	(42,668)	496,026	32,202	(57,107)	(24,905)			
S61688-38-8	SARACEN MINERAL HOLDINGS LTD	B	02/16/2021	MERGER	2,721.000	9,249		9,481	9,973	(81)			(81)	(412)	9,481	482	(714)	(232)	80		
SB04F6-79-3	SARAS S.P.A.	B	02/26/2021	GOLDMAN, SACHS & CO.	422.000	333		235	307	(59)			(59)	(13)	235	10	88	98			
J69811-10-7	SAWAI PHARMACEUTICAL LTD	B	03/31/2021	EXCHANGE	100.000	4,326		4,498							4,498	(172)		(172)			
025121-72-4	SBM OFFSHORE NV	B	02/26/2021	GOLDMAN, SACHS & CO.	53.000	951		850	1,009	(117)			(117)	(42)	850	36	65	101			
SBYSXJ-H8-6	SCANDIC HOTELS GROUP	B	02/26/2021	GOLDMAN, SACHS & CO.	992.000	4,743		3,769	4,204	(314)			(314)	(120)	3,769	99	874	973			
SBQSSW-W3-6	SCATEC SOLAR	B	02/26/2021	GOLDMAN, SACHS & CO.	71.000	2,123		2,238	2,831	(508)			(508)	(84)	2,238	116	(231)	(115)			
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		02/26/2021	GOLDMAN, SACHS & CO.	96.000	8,268		8,884	9,085	(202)			(202)		8,884		(616)	(616)	36		
SBYT93-40-7	SCOUT24 N AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,436.000	248,101		263,163	281,886	(12,111)			(12,111)	(6,612)	263,163	(870)	(14,192)	(15,062)			
811543-10-7	SEABOARD		02/26/2021	GOLDMAN, SACHS & CO.	2.000	6,626		6,062	6,062						6,062		564	564	5		
811916-10-5	SEABRIDGE GOLD INC	B	02/26/2021	GOLDMAN, SACHS & CO.	76.000	1,304		1,441	1,598	(89)			(89)	(67)	1,441	73	(210)	(138)			
811707-80-1	SEACOAST BANKING CORP FL		03/05/2021	Various	964.000	35,710		17,381	28,390	(11,009)			(11,009)		17,381		18,329	18,329			
81181C-10-4	SEAGEN INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,139.000	169,340		173,144	199,484	(26,341)			(26,341)		173,144		(3,804)	(3,804)			
S62051-33-9	SEMBCORP MARINE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	23,400.000	2,709		2,525	2,532	86			86	(92)	2,525	98	86	184			
G80400-10-7	SERCO GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,316.000	2,417		2,150	2,150	220			220	(220)	2,150	327	(59)	267			
817565-10-4	SERVICE CORP. INTERNATIONAL		02/26/2021	GOLDMAN, SACHS & CO.	75.000	3,582		3,278	3,683	(405)			(405)		3,278		304	304			
81761L-10-2	SERVICE PROPERTIES TRUST		02/26/2021	GOLDMAN, SACHS & CO.	207.000	2,657		2,378	2,378						2,378		278	278	2		
81762P-10-2	SERVICENOW INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	354.000	164,271		181,637	194,852	(13,215)			(13,215)		181,637		(17,366)	(17,366)			
SBRKOM-M4-3	SEVEN GENERATIONS ENERGY LTD CLASS	B	02/26/2021	GOLDMAN, SACHS & CO.	160.000	1,061		422	830	(373)			(373)	(35)	422	21	617	639			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,977.000	55,921		48,393	52,203	(913)			(913)	(2,897)	48,393	3,163	4,366	7,528	395		
82312B-10-6	SHENANDOAH TELECOMMUN CO		02/26/2021	GOLDMAN, SACHS & CO.	126.000	5,587		5,450	5,450						5,450		138	138			
S68041-43-3	SHIKOKU BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	2,091		1,976	1,976	45			45	(45)	1,976	(12)	127	115			
S68043-47-0	SHIKOKU ELECTRIC POWER INC	B	02/26/2021	GOLDMAN, SACHS & CO.	400.000	2,796		2,604	2,604	108			108	(108)	2,604	36	157	192			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
S68040-13-8	SHINNIHON CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	500.000	3,857		4,015	4,015	54			54	(54)	4,015	(61)	(97)	(158)			
S68046-82-0	SHIONOGI & CO	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,800.000	92,620		96,187	98,242	1,862			1,862	(3,917)	96,187	(617)	(2,950)	(3,567)			
82489W-10-7	SHOALS TECHNOLOGIES GROUP INC CLAS		01/27/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	6,291		5,000							5,000		1,291	1,291			
SB29T1-W0-7	SHO-BOND HOLDINGS CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,375		4,426	4,853	(225)			(225)	(201)	4,426	60	(112)	(51)	33		
SBYYH7-G9-6	SHOP APOTHEKE EUROPE NV	B	02/26/2021	GOLDMAN, SACHS & CO.	14.000	3,447		3,268							3,268	27	152	180			
826917-10-6	SIGA TECHNOLOGIES INC		02/26/2021	GOLDMAN, SACHS & CO.	214.000	1,351		1,438	1,556	(118)			(118)		1,438		(87)	(87)			
82669G-10-4	SIGNATURE BK NEW YORK NY		03/08/2021	Various	1,563.000	316,342		128,743	211,458	(82,716)			(82,716)		128,743		187,599	187,599	820		
82671G-10-0	SIGNIFY HEALTH INC CLASS A		02/11/2021	NATIONAL BANK OF CANADA	200.000	6,378		4,800							4,800		1,578	1,578			
82710M-10-0	SILK ROAD MEDICAL INC		02/26/2021	GOLDMAN, SACHS & CO.	57.000	3,122		3,033	3,590	(557)			(557)		3,033		89	89			
SB28RM-Y4-5	SILVER LAKE RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,262.000	2,609		3,124	3,124	349			349	(349)	3,124	503	(1,018)	(515)			
SBBCR9-N1-3	SIMCORP AS	B	02/26/2021	GOLDMAN, SACHS & CO.	10.000	1,231		1,315	1,488	(139)			(139)	(34)	1,315	31	(115)	(84)			
828806-10-9	SIMON PPTY GROUP INC		01/26/2021	BANK OF AMERICA/MERRILL LYNCH	10,936.000	1,082,585		697,397	932,622	(235,225)			(235,225)		697,397		385,188	385,188	14,217		
82981J-10-9	SITE CENTERS CORP		03/17/2021	BANK OF AMERICA/MERRILL LYNCH	31,780.000	427,403		245,282	285,617	(82,411)			(82,411)		245,282		182,121	182,121	1,411		
784305-10-4	SJW CORP		02/26/2021	GOLDMAN, SACHS & CO.	75.000	4,701		4,920	5,202	(282)			(282)		4,920		(219)	(219)	26		
830566-10-5	SKECHERS USA INC		02/26/2021	GOLDMAN, SACHS & CO.	357.000	13,064		8,475	12,831	(4,355)			(4,355)		8,475		4,589	4,589			
78440X-10-1	SL GREEN REALTY CORP		01/22/2021	EXCHANGE	390.602	18,794		18,794	23,177	(5,139)			(5,139)		18,794				778		
78440X-80-4	SL GREEN REALTY REIT CORP		01/29/2021	VARIOUS	1.602	98		84							84		13	13			
83088V-10-2	SLACK TECHNOLOGIES CLASS A INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,227.000	89,135		94,068	94,068						94,068		(4,933)	(4,933)			
S27638-84-0	SNC-LAVALIN GROUP INC COM	B	02/26/2021	GOLDMAN, SACHS & CO.	36.000	728		614	614	10			10	(10)	614	15	99	114			
SBKWD4-B5-9	SOFTWAREONE HOLDING AG	B	02/26/2021	GOLDMAN, SACHS & CO.	18.000	518		513	534					(20)	513	9	(4)	5			
SBZ6T5-C2-6	SOITEC SA	B	02/26/2021	GOLDMAN, SACHS & CO.	3.000	642		526	585	(45)			(45)	(14)	526	12	104	116			
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	410.000	101,149		113,972	130,839	(16,867)			(16,867)		113,972		(12,823)	(12,823)			
SB1YVK-J4-5	SOLARIA ENERGIA Y MEDIO AMBI	B	02/26/2021	GOLDMAN, SACHS & CO.	11.000	250		258	318	(53)			(53)	(7)	258	6	(14)	(8)			
83417Q-10-5	SOLARWINDS CORP		02/26/2021	GOLDMAN, SACHS & CO.	361.000	5,843		5,397	5,397						5,397		446	446			
G8255T-10-4	SOLGOLD PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	1,226.000	372		499	543	(14)			(14)	(29)	499	47	(173)	(127)			
SBG0WN-L9-2	SOSILA LOGISTICS REIT INC	B	02/18/2021	DISTRIBUTION	0.000	6		6							6						
S67672-02-2	SOTETSU HOLDINGS INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	4,644		4,792	4,792	199			199	(199)	4,792	65	(214)	(149)			
844895-10-2	SOUTHWEST GAS CORP.		02/26/2021	GOLDMAN, SACHS & CO.	95.000	5,923		5,771	5,771						5,771		151	151	54		
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		02/26/2021	GOLDMAN, SACHS & CO.	919.000	3,148		3,134	3,134						3,134		14	14			
84857L-10-1	SPIRE INC		02/26/2021	GOLDMAN, SACHS & CO.	61.000	4,051		3,245	3,906	(661)			(661)		3,245		806	806	40		
848637-10-4	SPLUNK INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	800.000	104,819		135,912	135,912						135,912		(31,093)	(31,093)			
85209W-10-9	SPROUT SOCIAL INC CLASS A		02/23/2021	Various	2,426.000	156,835		66,720	110,165	(43,445)			(43,445)		66,720		90,115	90,115			
JW8615U-10-8	SSAB SVENSKT STAL B	B	02/26/2021	GOLDMAN, SACHS & CO.	774.000	3,118		2,985							2,985	38	95	133			
SBGBN7-C0-2	SSP GROUP PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	261.000	1,270		1,149	1,184	(6)			(6)	(28)	1,149	68	53	121			
Q8744Q-10-8	ST BARBARA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,362.000	2,254		2,480	2,480	185			185	(185)	2,480	284	(511)	(227)			
S67643-55-1	ST CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	3,500		3,791	3,791	28			28	(28)	3,791	(81)	(211)	(291)			
S70582-62-2	ST GALLER KANTONALBANK A-REG	B	02/26/2021	GOLDMAN, SACHS & CO.	10.000	4,687		4,576	4,695	(11)			(11)	(108)	4,576	8	104	111			
85512C-10-5	STAR GROUP UNITS		02/26/2021	GOLDMAN, SACHS & CO.	454.000	4,370		4,272	4,272						4,272		98	98	60		
85571B-10-5	STARWOOD PROPERTY TRUST INC		02/26/2021	GOLDMAN, SACHS & CO.	491.000	11,207		9,288	9,476	(189)			(189)		9,288		1,919	1,919	236		
N82405-10-6	STELLANTIS NV		03/08/2021	Various	18,996.510	327,346		308,336							308,336	(4,239)	23,248	19,010			
SBMD8K-X7-1	STELLANTIS NV		03/15/2021	DISTRIBUTION	0.000	6,545		6,545							6,545						
85917A-10-0	STERLING BANCORP		03/31/2021	Various	4,671.000	107,486		56,495	83,985	(27,490)			(27,490)		56,495		50,991	50,991	327		
JW87819-14-5	STILLFRONT GROUP	B	02/26/2021	GOLDMAN, SACHS & CO.	150.000	1,682		1,695	1,826	(116)			(116)	(15)	1,695	9	(22)	(14)			
862121-10-0	STORE CAPITAL CORP		01/19/2021	BANK OF AMERICA/MERRILL LYNCH	11,257.000	348,140		282,578	382,513	(99,935)			(99,935)		282,578		65,562	65,562	4,053		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
J14406-13-6	SUBARU CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	3,100.000	59,316		59,532	61,928	(983)			(983)	(1,413)	59,532	(1,430)	1,214	(216)			
S52582-46-7	SUBSEA SA	B	02/26/2021	GOLDMAN, SACHS & CO.	59.000	635		421	605	(133)			(133)	(51)	421	48	166	215			
B67652-40-6	SUNPOWER CORP	C	02/04/2021	Various	10,363.000	423,512		34,400	265,707	(231,307)			(231,307)		34,400		389,111	389,111			
B6771W-10-5	SUNRUN INC		02/26/2021	GOLDMAN, SACHS & CO.	179.000	11,201		12,419	12,419						12,419		(1,218)	(1,218)			
J78186-10-3	SUNTORY BEVERAGE & FOOD LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,600.000	207,374		197,976	197,976	3,281			3,281	(3,281)	197,976	(5,980)	15,378	9,398	1,791		
78489X-10-3	SVMK INC		02/26/2021	GOLDMAN, SACHS & CO.	261.000	4,858		5,390	6,669	(1,279)			(1,279)		5,390		(531)	(531)			
W31065-22-5	SWECO CLASS B	B	02/26/2021	GOLDMAN, SACHS & CO.	438.000	6,452		7,055	8,053	(585)			(585)	(413)	7,055	358	(960)	(603)			
SB1JB4-K8-5	SYMRISE AG	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,559.000	300,517		321,050	339,407	(10,396)			(10,396)	(7,961)	321,050	(1,061)	(19,472)	(20,534)			
B7162W-10-0	SYNNEX CORP		02/26/2021	GOLDMAN, SACHS & CO.	11.000	981		403	896	(493)			(493)		403		578	578	2		
S65378-81-2	SYSTENA CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	1,758		2,067	2,095	(13)			(13)	(15)	2,067	(44)	(265)	(309)			
S57356-31-3	TAG IMMOBILIEN AG	B	03/22/2021	Various	7,358.000	215,485		213,588	233,175	(15,703)			(15,703)	(3,884)	213,588	(2,153)	4,050	1,897			
S68701-00-2	TAISEI CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,700.000	208,182		196,266	196,266	1,434			1,434	(1,434)	196,266	(7,705)	19,621	11,916			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	4,500.000	162,276		159,651	163,664	4,036			4,036	(8,049)	159,651	487	2,138	2,625			
SB4YCD-F5-0	TALKTALK TELECOM GROUP PLC	B	03/26/2021	MERGER	2,964.000	3,965		3,090	3,971	(523)			(523)	(358)	3,090	338	538	875			
B75372-20-3	TANDEM DIABETES CARE INC		02/26/2021	GOLDMAN, SACHS & CO.	52.000	4,991		4,882	4,975	(94)			(94)		4,882		109	109			
M8737E-10-8	TARO PHARMACEUTICAL INDUSTRIES LTD		02/26/2021	GOLDMAN, SACHS & CO.	133.000	9,509		9,390	9,765	(375)			(375)		9,390		119	119			
B7724P-10-6	TAYLOR MORRISON HOME CORP		02/26/2021	GOLDMAN, SACHS & CO.	63.000	1,733		1,603	333	(14)			(14)		1,603		130	130			
G87110-10-5	TECHNIPFMC PLC	D	02/26/2021	Various	1,793.000	18,468		12,156	16,854	(5,540)			(5,540)		12,156		6,312	6,312			
S63024-10-3	TECHNOLOGY ONE LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	26.000	175		165	165	7			7	(7)	165	12	(2)	10			
SB16FT-B9-2	TECNICAS REUNIDAS SA	B	02/26/2021	GOLDMAN, SACHS & CO.	125.000	1,847		1,310	1,655	(276)			(276)	(69)	1,310	56	482	537			
B7918A-10-5	TELADOC HEALTH INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	720.000	127,184		143,971	143,971						143,971		(16,787)	(16,787)			
S08794-71-1	TELECOM PLUS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	218.000	3,628		3,709	4,273	(333)			(333)	(232)	3,709	346	(426)	(81)			
B79433-82-9	TELEPHONE & DATA SYSTEMS, INC.		02/26/2021	GOLDMAN, SACHS & CO.	537.000	9,604		9,902	9,972	(70)			(70)		9,902		(298)	(298)			
B8025T-10-2	TENABLE HOLDINGS INC		02/26/2021	GOLDMAN, SACHS & CO.	12.000	491		426	627	(201)			(201)		426		65	65			
SBD1FR-N6-7	TERANGA GOLD CORP	B	02/17/2021	MERGER	516.000	5,048		5,486	5,533	186			186	(233)	5,486	248	(685)	(437)			
B8146M-10-1	TERRENO REALTY CORP		02/26/2021	GOLDMAN, SACHS & CO.	105.000	5,884		5,434	6,144	(710)			(710)		5,434		450	450	30		
S68850-74-2	TERUMO CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,700.000	63,518		67,784	71,000	(2,697)			(2,697)	(519)	67,784	(2,661)	(1,605)	(4,266)			
B82610-10-8	TEXAS PACIFIC LAND TRUST		01/11/2021	EXCHANGE	37.000	16,708		16,708	26,899	(10,191)			(10,191)		16,708						
S64945-22-3	THE KIYO BANK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,709		2,857	2,857	43			43	(43)	2,857	(39)	(109)	(148)			
G8827U-10-0	THIRD POINT REINSURANCE LTD	D	03/01/2021	EXCHANGE	25,699.000	181,184		181,184	244,654	(63,470)			(63,470)		181,184						
B85160-10-1	THOR INDUSTRIES, INC.		03/17/2021	NATIONAL BANK OF CANADA	124.000	18,442		4,628	11,531	(6,902)			(6,902)		4,628		13,813	13,813	51		
D83980-11-9	THYSSENKRUPP AG NPV	B	02/26/2021	GOLDMAN, SACHS & CO.	35.000	477		234	348	(105)			(105)	(8)	234	5	237	243			
SB1WFD-06-0	TKH GROUP NV-DUTCH CERT	B	02/26/2021	GOLDMAN, SACHS & CO.	43.000	2,171		2,027	2,080	(4)			(4)	(49)	2,027	47	97	144			
SB3SF9-N3-6	TOKAI HOLDINGS CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	600.000	5,176		5,537	5,963	(178)			(178)	(247)	5,537	76	(436)	(361)			
S64967-44-1	TOKYO DOME CORP	B	01/25/2021	TENDER OFFER	700.000	8,769		4,837	8,800	(3,764)			(3,764)	(200)	4,837	87	3,845	3,931			
J87000-10-5	TOKYO GAS CO LTD	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,700.000	142,554		148,686	154,708	(370)			(370)	(5,652)	148,686	(1,424)	(4,707)	(6,132)			
S68958-79-2	TOKYO STEEL MANUFACTURING LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	660		631	647	(12)			(12)	(5)	631	(13)	43	30			
S68954-26-2	TOKYO TATEMONO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	2,843		2,741	2,741	20			20	(20)	2,741	(58)	160	102	39		
S68960-65-7	TOKYOTOKEIBA LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	4,685		4,533	4,533	33			33	(33)	4,533	(96)	248	152	24		
S60469-23-6	TOMY COMPANY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	929		881	881	6			6	(6)	881	(19)	66	47			
B90516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/04/2021	DISTRIBUTION	0.000	201		201							201						
B91092-10-8	TORO CO.		03/30/2021	Various	1,885.000	190,263		122,695	178,773	(56,079)			(56,079)		122,695		67,568	67,568	495		
S67358-23-4	TOSEI CORPORATION CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	300.000	2,822		3,355	3,435	(55)			(55)	(25)	3,355	(71)	(461)	(532)			
SBKDTK-92-8	TRAINLINE PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	150.000	1,097		908	951	(20)			(20)	(23)	908	54	135	188			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09194A-10-6	TRANSURBAN GROUP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	10,826.000	103,012		105,321	114,114	3,407			3,407	(12,200)	105,321	11,798	(14,107)	(2,309)	1,184		
894650-10-0	TREDEGAR CO.		02/26/2021	GOLDMAN, SACHS & CO.	303.000	4,616		4,790	5,060	(270)			(270)		4,790		(174)	(174)	36		
87265H-10-9	TRI POINTE GROUP INC		02/26/2021	GOLDMAN, SACHS & CO.	310.000	5,888		5,850							5,850		38	38			
G9101W-10-1	TRITAX BIG BOX REIT PLC	B	03/05/2021	BANK OF AMERICA/MERRILL LYNCH	73,056.000	182,726		146,393	167,672	(15,398)			(15,398)	(5,882)	146,393	6,848	29,485	36,333			
SB0MKZ-N5-3	TSURUHA HOLDINGS INC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	25,839		28,437	28,437	208			208	(208)	28,437	(1,116)	(1,482)	(2,599)			
898697-20-6	TUCOWS INC		02/26/2021	GOLDMAN, SACHS & CO.	48.000	3,793		3,932							3,932		(139)	(139)			
90041T-10-8	TURNING POINT THERAPEUTICS INC		02/26/2021	GOLDMAN, SACHS & CO.	9.000	1,061		959	1,097	(138)			(138)		959		103	103			
902653-10-4	UDR INC		02/24/2021	BANK OF AMERICA/MERRILL LYNCH	25,788.000	1,118,025		840,947	991,033	(150,086)			(150,086)		840,947		277,078	277,078	9,284		
S09123-32-4	ULTRA ELECTRONICS HOLDINGS PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	58.000	1,567		1,540	1,643	(14)			(14)	(89)	1,540	143	(117)	27			
S69114-85-8	UNICHARM CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,500.000	105,275		118,456	118,456	866			866	(866)	118,456	(4,650)	(8,530)	(13,181)	331		
SBLRB2-62-8	UNILEVER PLC	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,459.000	401,343		423,379	452,353	(18,863)			(18,863)	(10,111)	423,379	(1,876)	(20,160)	(22,036)	3,790		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	12,535.000	673,676		752,556	752,557	21,465			21,465	(21,465)	752,556	30,792	(109,673)	(78,881)	6,545		
911163-10-3	UNITED NATURAL FOODS INC		02/26/2021	GOLDMAN, SACHS & CO.	61.000	1,613		1,692							1,692		(79)	(79)			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	83.000	13,352		13,409	13,977	(569)			(569)		13,409		(57)	(57)	85		
91324P-10-2	UNITEDHEALTH GROUP INC		02/23/2021	DIRECT	2,484.000	818,503		282,729	871,089	(588,360)			(588,360)		282,729		535,774	535,774			
913259-10-7	UNITIL CORP		02/26/2021	GOLDMAN, SACHS & CO.	65.000	2,719		2,512	2,878	(366)			(366)		2,512		208	208	25		
91332U-10-1	UNITY SOFTWARE INC		02/18/2021	DIRECT	7,023.000	828,585		1,045,444							1,045,444		(216,859)	(216,859)			
SBKT04-W0-8	URBAN CIVIC PLC	B	01/29/2021	MERGER	774.000	3,667		2,056	3,640	(1,386)			(1,386)	(197)	2,056	128	1,483	1,611			
91704F-10-4	URBAN EDGE PROPERTIES ORD		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	6,951.000	115,066		84,157	89,946	(5,789)			(5,789)		84,157		30,908	30,908	4,628		
SB1V04-K3-1	UT GROUP LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	3,170		3,099	3,099	70			70	(70)	3,099	(18)	89	71			
S58024-49-8	VARTA AG	B	02/26/2021	GOLDMAN, SACHS & CO.	6.000	837		700	868	(104)			(104)	(64)	700	55	82	137			
SB1XCH-J7-8	VEIDEKKE ASA	B	02/26/2021	GOLDMAN, SACHS & CO.	101.000	1,360		1,226	1,307	62			62	(143)	1,226	179	(45)	133			
92337F-10-7	VERACYTE INC		01/20/2021	Various	1,212.000	65,378		36,360	59,315	(22,955)			(22,955)		36,360		29,018	29,018			
92339V-30-8	VEREIT INC		03/17/2021	Various	6,713.600	265,507		238,528	23	(7)			(7)		238,528		26,979	26,979			
92343X-10-0	VERINT SYSTEMS INC		02/02/2021	DISTRIBUTION	0.000	4,571		4,571							4,571						
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,841.000	315,997		312,326	382,173	(69,848)			(69,848)		312,326		3,671	3,671			
92343V-10-4	VERIZON COMMUNICATIONS		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	30,142.000	1,711,605		1,661,728	1,770,843	(109,114)			(109,114)		1,661,728		49,876	49,876	18,914		
SBLD1K-17-4	VETROPACK HOLDING SA	B	02/26/2021	GOLDMAN, SACHS & CO.	28.000	1,769		1,829	1,891	(19)			(19)	(44)	1,829	3	(63)	(59)			
92557A-10-1	VIANT TECHNOLOGY INC CLASS A		02/10/2021	MORGAN STANLEY	200.000	9,323		5,000							5,000		4,323	4,323			
92556V-10-6	VIATRIS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	5,085.000	70,300		84,636	95,293	(10,657)			(10,657)		84,636		(14,337)	(14,337)			
925652-10-9	VICI PPTYS INC		03/05/2021	BANK OF AMERICA/MERRILL LYNCH	6,132.000	174,324		142,566	156,366	(13,800)			(13,800)		142,566		31,758	31,758	2,024		
SBKMJW-S6-3	VICTORIA GOLD CORP	B	02/26/2021	GOLDMAN, SACHS & CO.	195.000	1,735		1,866	1,866	32			32	(32)	1,866	44	(175)	(131)			
F97900-11-6	VIRBAC S.A.	B	02/26/2021	GOLDMAN, SACHS & CO.	11.000	2,722		2,852	3,203	(276)			(276)	(75)	2,852	66	(196)	(130)			
928563-40-2	VM WARE INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	185.000	26,570		25,719	25,948	(229)			(229)		25,719		852	852			
928881-10-1	VONTIER CORP		02/26/2021	GOLDMAN, SACHS & CO.	380.000	11,930		12,605	12,692	(87)			(87)		12,605		(675)	(675)			
931142-10-3	WALMART INC		03/08/2021	Various	3,350.000	439,461		349,606	270,425	(120,502)			(120,502)		349,606		89,855	89,855	1,013		
939653-10-1	WASHINGTON REAL ESTATE		02/26/2021	GOLDMAN, SACHS & CO.	245.000	5,516		5,299	5,299						5,299		217	217	74		
929236-10-7	WD-40 CO.		02/26/2021	GOLDMAN, SACHS & CO.	8.000	2,494		2,478							2,478		16	16			
92939U-10-6	WEC ENERGY GROUP INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,711.000	234,026		249,493	249,493						249,493		(15,467)	(15,467)	1,837		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95058W-10-0	WENDY'S COMPANY (THE)		02/26/2021	GOLDMAN, SACHS & CO.	596.000	12,173		9,249	13,064	(3,816)			(3,816)		9,249		2,925	2,925			
SB0Y90-N5-7	WESDOME GOLD MINES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	384.000	2,592		3,201	3,201	207			207	(207)	3,201	243	(852)	(609)			
Q9594D-10-6	WEST AFRICAN RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,206.000	1,413		1,444	1,779	(261)			(261)	(73)	1,444	109	(141)	(32)			
S29510-98-9	WEST FRASER TIMBER CO LTD	B	02/26/2021	Various	182.930	12,568		9,789	5,200	(1,905)			(1,905)	(320)	9,789	280	2,499	2,779	11		
957638-10-9	WESTERN ALLIANCE BANCORP		03/08/2021	Various	5,366.000	440,297		164,003	321,692	(157,689)			(157,689)		164,003		276,294	276,294	652		
SBYVQ6-73-7	WESTGOLD RESOURCES LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	1,020.000	1,655		1,736	2,078	(257)			(257)	(86)	1,736	131	(212)	(80)			
96208T-10-4	WEX INC		03/15/2021	Various	611.000	131,707		60,272	124,357	(64,085)			(64,085)		60,272		71,436	71,436			
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	9,586.000	341,968		370,820	399,993	(22,413)			(22,413)	(6,760)	370,820	8,728	(37,580)	(28,853)			
G9645P-11-7	WILLIAM HILL PLC	B	02/26/2021	GOLDMAN, SACHS & CO.	382.000	1,460		1,387	1,410	(6)			(6)	(18)	1,387	65	8	73			
974250-10-2	WINMARK CORP		02/26/2021	GOLDMAN, SACHS & CO.	12.000	2,118		1,906	2,230	(324)			(324)		1,906		212	212	3		
S29728-51-6	WINPAK LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	66.000	2,070		2,147	2,218	(34)			(34)	(37)	2,147	51	(127)	(77)	1		
97650W-10-8	WINTRUST FINANCIAL CORP		03/15/2021	Various	314.000	25,117		11,517	19,182	(7,665)			(7,665)		11,517		13,600	13,600	97		
S56715-19-6	WOLTERS KLUWER	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	2,367.000	189,821		198,823	200,008	3,507			3,507	(4,691)	198,823	(657)	(8,344)	(9,002)			
980745-10-3	WOODWARD INC		03/17/2021	Various	225.000	27,500		15,751	27,344	(11,594)			(11,594)		15,751		11,749	11,749	14		
S65624-74-4	WORLEYPARSONS LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	60.000	530		486	532	(17)			(17)	(28)	486	42	1	43			
98212B-10-3	WPX ENERGY INC		01/07/2021	MERGER	1,922.000	18,435		9,418	15,664	(6,247)			(6,247)		9,418		9,017	9,017			
98262P-10-1	WW INTERNATIONAL INC		02/26/2021	GOLDMAN, SACHS & CO.	163.000	4,806		3,076	3,977	(901)			(901)		3,076		1,730	1,730			
98310W-10-8	WYNDHAM DESTINATIONS INC		02/19/2021	EXCHANGE	483.000	11,172		11,172	21,667	(10,496)			(10,496)		11,172						
98389B-10-0	XCEL ENERGY INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	1,410.000	87,356		91,848	94,005	(2,156)			(2,156)		91,848		(4,492)	(4,492)	606		
SB05NX-N7-8	XINYI GLASS HOLDING CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	2,000.000	5,589		2,451	5,584	(3,135)			(3,135)	2	2,451	(1)	3,139	3,138			
SB1DGK-S9-7	YAMAGUCHI FINANCIAL GROUP INC	B	02/26/2021	GOLDMAN, SACHS & CO.	200.000	1,234		1,125	1,125	47			47	(47)	1,125	15	93	109			
S69858-99-1	YAOKO CO LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	100.000	6,143		6,865	6,964	(48)			(48)	(51)	6,865	(146)	(576)	(722)			
98585N-10-6	YEXT INC		02/26/2021	GOLDMAN, SACHS & CO.	127.000	2,148		1,996	1,996						1,996		152	152			
SB11BQ-V1-8	YIT OYJ	B	02/26/2021	GOLDMAN, SACHS & CO.	376.000	2,146		2,047	2,269	(39)			(39)	(184)	2,047	178	(79)	99			
987184-10-8	YORK WATER CO		02/26/2021	GOLDMAN, SACHS & CO.	115.000	4,785		4,861	5,359	(498)			(498)		4,861		(77)	(77)	22		
SBCZVP-Y0-0	Z ENERGY LTD	B	02/26/2021	GOLDMAN, SACHS & CO.	593.000	1,204		1,074	1,366	(180)			(180)	(112)	1,074	135	(5)	130			
J95402-10-3	Z HOLDINGS CORP	B	03/08/2021	BANK OF AMERICA/MERRILL LYNCH	6,100.000	33,900		36,891	36,891	270			270	(270)	36,891	(1,448)	(1,543)	(2,991)			
SB0SDJ-B4-0	ZEALAND PHARMA	B	02/26/2021	GOLDMAN, SACHS & CO.	146.000	4,684		5,294	5,294	123			123	(123)	5,294	126	(737)	(611)			
98954M-20-0	ZILLOW GROUP INC CLASS C		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	391.000	48,740		51,398							51,398		(2,658)	(2,658)			
98978V-10-3	ZOETIS INC		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	750.000	108,858		123,627	124,125	(498)			(498)		123,627		(14,769)	(14,769)	188		
98978L-20-4	ZOGENIX INC		02/26/2021	GOLDMAN, SACHS & CO.	258.000	5,471		4,626	5,157	(531)			(531)		4,626		845	845			
SB0B9G-S5-7	ZON MULTIMEDIA SEVICOS DE TELE	B	02/26/2021	GOLDMAN, SACHS & CO.	1,013.000	3,434		3,542	3,542	147			147	(147)	3,542	150	(259)	(108)			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		03/08/2021	BANK OF AMERICA/MERRILL LYNCH	145.000	45,084		48,911	48,911						48,911		(3,828)	(3,828)			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						157,908,242	XXX	132,936,621	138,388,537	(17,591,739)			(17,591,739)	(688,187)	132,936,621	333,922	24,637,700	24,971,622	297,277	XXX	XXX
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	02/25/2021	DIRECT	409,880.826	6,869,603		6,632,601	7,115,531	(482,930)			(482,930)		6,632,601		237,001	237,001			
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	03/22/2021	BANK OF AMERICA/MERRILL LYNCH	91,340.000	6,654,998		4,558,449	6,310,681	(1,752,232)			(1,752,232)		4,558,449		2,096,550	2,096,550			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	03/22/2021	BANK OF AMERICA/MERRILL LYNCH	740,363.000	48,216,789		35,178,463	45,932,121	(10,753,658)			(10,753,658)		35,178,463		13,038,326	13,038,326			
464287-16-8	ISHARES DJ SELECT DIVIDEND		03/15/2021	GOLDMAN, SACHS & CO.	265,000.000	30,368,963		24,970,950	25,487,700	(516,750)			(516,750)		24,970,950		5,398,013	5,398,013			
464286-50-9	ISHARES MSCI CANADA ETF	C	03/22/2021	BANK OF AMERICA/MERRILL LYNCH	20,244.000	693,473		445,645	624,325	(178,680)			(178,680)		445,645		247,828	247,828			
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		03/15/2021	BANK OF AMERICA/MERRILL LYNCH	581,250.000	88,385,737		68,663,063	79,474,313	(10,811,250)			(10,811,250)		68,663,063		19,722,674	19,722,674			
464287-62-2	ISHARES RUSSELL 1000 INDEX		03/22/2021	BANK OF AMERICA/MERRILL LYNCH	147,769.000	33,015,296		22,483,813	31,303,385	(8,819,572)			(8,819,572)		22,483,813		10,531,483	10,531,483			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		02/01/2021	JEFFERIES & COMPANY, INC.	524.000	110,542		85,328	102,735	(17,408)			(17,408)		85,328		25,214	25,214			
9499999. Subtotal - Common Stocks - Mutual Funds						214,315,401	XXX	163,018,312	196,350,790	(33,332,479)			(33,332,479)		163,018,312		51,297,089	51,297,089		XXX	XXX
9799997. Total - Common Stocks - Part 4						372,223,643	XXX	295,954,932	334,739,328	(50,924,217)			(50,924,217)	(688,187)	295,954,932	333,922	75,934,789	76,268,711	297,277	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						372,223,643	XXX	295,954,932	334,739,328	(50,924,217)			(50,924,217)	(688,187)	295,954,932	333,922	75,934,789	76,268,711	297,277	XXX	XXX
9899999. Total - Preferred and Common Stocks						376,889,646	XXX	301,182,532	339,191,928	(50,149,217)			(50,149,217)	(688,187)	301,182,532	333,922	75,373,192	75,707,114	508,909	XXX	XXX
9999999 - Totals						7,501,466,833	XXX	7,283,598,093	6,062,255,283	(47,766,146)	1,181,770		(46,584,376)	(687,124)	7,260,774,025	334,587	228,709,231	229,043,818	94,959,770	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
CALL OPTION ON DEC21 SPX @3350	PENDING - CALL OPTION ON DEC21 SPX @3350, effective 12/18/2020, attached to Cash Security - (9128282U3)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/18/2020	12/17/2021	9	3,338,469	3,350.00	483,552			348,265		625,230			(120,553)				
CALL OPTION ON JUN21 SPX @2775	78482#BM0 - CALL OPTION ON JUN21 SPX @2775, effective 09/18/2020, attached to Cash Security		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	06/18/2021	7	2,323,629	2,775.00	474,358			137,037		837,305			(158,119)				
CALL OPTION ON SEP21 SPX @3000	78482#BK4 - CALL OPTION ON SEP21 SPX @3000, effective 09/18/2020, attached to Cash Security		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	09/17/2021	9	2,987,523	3,000.00	479,350			224,405		888,570			(119,506)				
CALL OPTION ON MAR22 SPX @3500	PENDING - CALL OPTION ON MAR22 SPX @3500, effective 03/19/2021, attached to Cash Security - (91282CAW1)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/19/2021	03/18/2022	9	3,521,790	3,500.00		522,000		507,540		542,565			(14,460)				
CALL OPTION ON MAR22 SPX @3900	PENDING - CALL OPTION ON MAR22 SPX @3900, effective 03/19/2021, attached to Cash Security - (02665WDK4)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/19/2021	03/18/2022	25	9,782,750	3,900.00		779,750		758,150		789,000			(21,600)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants										1,437,260	1,301,750		1,975,397	XXX	3,682,670			(434,238)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										1,437,260	1,301,750		1,975,397	XXX	3,682,670			(434,238)			XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,437,260	1,301,750		1,975,397	XXX	3,682,670			(434,238)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,437,260	1,301,750		1,975,397	XXX	3,682,670			(434,238)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON LPX	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(31,250)	(88,812)		(88,812)	6,158		21,558			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(22,000)	(140,266)		(140,266)	4,392		16,270			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(22,000)	(79,011)		(79,011)	8,326		10,979			4FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(22,000)	(130,903)		(130,903)	8,321		13,037			3FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(17,500)	(119,797)		(119,797)	17,635		(14,253)			2FE	0001
SINGLE NAME CDS ON ENELIM	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023		10,000,000	credit event/(1.0000)	170,399		(25,000)	(196,302)		(196,302)	5,139		(8,422)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(12,500)	(85,569)		(85,569)	16,314		(13,899)			1FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		2,600,000	credit event/(1.0000)	113,409		(6,500)	(6,829)		(6,829)	6,199		(7,259)			3FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(31,250)	(249,207)		(249,207)	(2,060)		12,039			4FE	0001
SINGLE NAME CDS ON NAB	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(219,643)		(25,000)	(281,027)		(281,027)	4,207		10,498			1FE	0001
SINGLE NAME CDS ON WSTP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(209,701)		(25,000)	(279,401)		(279,401)	4,019		10,023			1FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(32,500)	(337,393)		(337,393)	22,833		24,586			3FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2019	12/20/2024		1,800,000	credit event/(5.0000)	(198,991)		(22,500)	(183,199)		(183,199)	32,292		9,562			4FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2019	12/20/2024		1,800,000	credit event/(5.0000)	(210,830)		(22,500)	(183,199)		(183,199)	31,702		10,152			4FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		2,600,000	credit event/(5.0000)	(359,892)		(32,500)	(257,641)		(257,641)	43,829		17,433			4FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(2,500)	(28,822)		(28,822)	998		1,607			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(2,500)	(27,125)		(27,125)	(637)		1,484			2FE	0001
SINGLE NAME CDS ON DD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2020	06/20/2025		1,000,000	credit event/(1.0000)	(32,585)		(2,500)	(32,618)		(32,618)	1,818		1,638			1FE	0001
SINGLE NAME CDS ON DGX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2020	12/20/2025		1,000,000	credit event/(1.0000)	(35,103)		(2,500)	(32,885)		(32,885)	1,003		1,765			2FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)		(336,699)	(3,333)	(342,754)		(342,754)	(8,416)		2,361			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)		(199,691)	(3,333)	(214,954)		(214,954)	(16,663)		1,401			4FE	0001
SINGLE NAME CDS ON TSN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)		(26,972)	(28)	(28,530)		(28,530)	(1,572)		14			2FE	0001
SINGLE NAME CDS ON NEM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)		(31,160)	(28)	(32,901)		(32,901)	(1,757)		17			2FE	0001
CDS INDEX ON CDX.NA.HY.35.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/23/2021	12/20/2025		30,000,000	credit event/(5.0000)		(2,547,720)	(150,000)	(2,730,420)		(2,730,420)	(237,000)		54,300			4FE	0001
CDS INDEX ON CDX.NA.HY.35.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	03/15/2021	12/20/2025		30,000,000	credit event/(5.0000)		(2,576,850)	(66,667)	(2,730,420)		(2,730,420)	(176,121)		22,551			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(2,464,124)	(5,719,093)	(583,389)	(8,819,985)	XXX	(8,819,985)	(229,043)		199,443			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(2,464,124)	(5,719,093)	(583,389)	(8,819,985)	XXX	(8,819,985)	(229,043)		199,443			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		11,250	(33,812)		19,488			6,932		4,500,000	3FE	
CDS INDEX ON CDX.NA.IG.33.V1	12607@FQ8, 12607@FR6, 12607@FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)	6,157,089		625,000	4,749,045		4,664,250			(319,204)		250,000,000	2FE	
CDS INDEX ON CDX.NA.IG.33.V1	12607@FQ8, 12607@FR6, 12607@FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)	6,163,609		625,000	4,754,074		4,664,250			(319,542)		250,000,000	2FE	
CDS INDEX ON CDX.NA.IG.33.V1	12607@FQ8, 12607@FR6, 12607@FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	03/04/2020	12/20/2024		250,000,000	1.0000/(credit event)	5,090,008		625,000	3,951,027		4,664,250			(265,566)		250,000,000	2FE	
CDS INDEX ON CDX.NA.IG.35.V1	126070LC2 - CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	01/27/2021	12/20/2025		150,000,000	1.0000/(credit event)		3,237,241	262,500	3,121,494		3,586,650			(115,747)		150,000,000	2FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										17,272,762	3,237,241	2,148,750	16,541,827	XXX	17,598,888			(1,013,127)		904,500,000	XXX	XXX
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	PENDING - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 02/22/2021, attached to Cash Security - (91282CAX9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/22/2021	09/20/2021		25,000,000	IBOXHY(US0003M)			(5,770)			35,758					86,057		
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	PENDING - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 02/23/2021, attached to Cash Security - (91282CAX9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/23/2021	09/20/2021		25,000,000	IBOXHY(US0003M)			(5,864)			55,599					86,057		
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	PENDING - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/03/2021, attached to Cash Security - (91282CAX9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/03/2021	09/20/2021		50,000,000	IBOXHY(US0003M)			(8,558)			189,192					172,114		
1209999999. Subtotal - Swaps - Replication - Total Return												(20,192)		XXX	280,549					344,228	XXX	XXX
1229999999. Subtotal - Swaps - Replication										17,272,762	3,237,241	2,128,558	16,541,827	XXX	17,879,437			(1,013,127)		904,844,228	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										14,808,638	(2,481,852)	1,565,361	7,721,842	XXX	8,778,903	(229,043)		(813,684)		904,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1389999999. Total Swaps - Total Return												(20,192)		XXX	280,549					344,228	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										14,808,638	(2,481,852)	1,545,169	7,721,842	XXX	9,059,452	(229,043)		(813,684)		904,844,228	XXX	XXX
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				2,764,810		2,764,810		635,461			126,134		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				304,590		304,590		93,202			17,764		0002
FX FORWARD (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,556,525	(0.77453 EUR) / 1 USD				1,202,197		1,202,197		534,499			27,020		0002
FX FORWARD (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,555,751	(0.77457 EUR) / 1 USD				1,201,424		1,201,424		534,499			27,018		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				1,014,200		1,014,200		357,559			67,026		0002
FX FORWARD (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		16,756,930	(0.77878 EUR) / 1 USD				1,380,429		1,380,429		665,036			48,240		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	(0.74657 EUR) / 1 USD				422,891		422,891		150,275			28,145		0002
FX FORWARD (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		26,870,677	(0.77854 EUR) / 1 USD				2,187,067		2,187,067		1,067,659			95,132		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				1,193,815		1,193,815		482,801			110,721		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				78,342		78,342		(30,970)			35,273		0002
FX FORWARD (0.7996 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		11,032,152	(0.79962 EUR) / 1 USD				656,512		656,512		448,463			18,487		0002
FX FORWARD (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		1,202,655	(0.72585 GBP) / 1 USD				(1,895)		(1,895)		(10,400)			2,015		0002
FX FORWARD (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	11/30/2021		5,637,467	(0.73990 GBP) / 1 USD				(122,804)		(122,804)		(47,817)			23,046		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	(0.78008 EUR) / 1 USD				86,135		86,135		51,424			9,204		0002
FX FORWARD (0.8148 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	05/11/2021		391,163	(0.81476 EUR) / 1 USD				16,313		16,313		16,198			656		0002
FX FORWARD (0.8353 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	09/30/2021		12,241,207	(0.83533 EUR) / 1 USD				176,939		176,939		521,435			43,338		0002
FX FORWARD (0.8308 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021		551,284	(0.83078 EUR) / 1 USD				11,658		11,658		23,321			1,587		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / (1 USD)				(15,603)		(15,603)		(19,591)			3,381		0002
FX FORWARD (0.7528 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		247,407	(0.75280 GBP) / 1 USD				(9,589)		(9,589)		(2,224)			415		0002
FX FORWARD (0.8474 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		470,132	(0.84744 EUR) / 1 USD				1,541		1,541		20,238			788		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				12,461		12,461		14,620			3,144		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				9,281		9,281		4,214			4,721		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		2,961,449	(0.74903 GBP) / 1 USD				(104,758)		(104,758)		(21,150)			19,127		0002
FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		8,876,594	(0.81578 EUR) / 1 USD				234,638		234,638		362,490			57,330		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	05/11/2021		873,005	(0.84031 EUR) / 1 USD				10,178		10,178		37,269			1,463		0002
FX FORWARD (0.8373 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	07/30/2021		2,653,695	(0.83732 EUR) / 1 USD				35,695		35,695		113,134			7,640		0002
FX FORWARD (0.771 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	01/31/2023		20,104,672	(0.77096 GBP) / 1 USD				(1,320,565)		(1,320,565)		(138,466)			136,296		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		534,205	(0.82178 EUR) / 1 USD				10,315		10,315		21,977			3,450		0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/30/2021		1,390,519	(0.84428 EUR) / 1 USD				5,423		5,423		59,859			4,923		0002
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		272,741	(0.78829 GBP) / 1 USD				(23,923)		(23,923)		(2,575)			457		0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		94,764	(0.77666 GBP) / 1 USD				(6,957)		(6,957)		(700)			612		0002
FX FORWARD (0.8517 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		138,542	(0.85172 EUR) / 1 USD				(243)		(243)		5,994			232		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		101,970	(0.79435 GBP) / 1 USD				(9,969)		(9,969)		(769)			659		0002
FX FORWARD (0.8024 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		185,686	(0.80242 GBP) / 1 USD				(19,908)		(19,908)		(1,786)			311		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(557)		(557)		(3,292)			688		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		748,531	(0.84031 EUR) / 1 USD				(2,029)		(2,029)		31,498			4,834		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				(22,613)		(22,613)		(1,749)			1,885		0002
FX FORWARD (0.8668 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		1,194,011	(0.86682 EUR) / 1 USD				(23,301)		(23,301)		52,560			2,001		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		582,126	0.83143 EUR / (1 USD)				(2,761)		(2,761)		(24,441)			4,096		0002
FX FORWARD (0.8735 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	07/30/2021		954,753	(0.87352 EUR) / 1 USD				(27,855)		(27,855)		42,443			2,749		0002
FX FORWARD (0.793 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2019	09/30/2022		27,874,611	(0.79301 GBP) / 1 USD				(2,670,632)		(2,670,632)		(217,873)			170,774		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		4,031,944	0.83408 EUR / (1 USD)				(6,383)		(6,383)		(169,841)			28,373		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		437,163	(0.78002 GBP) / 1 USD				(34,118)		(34,118)		(3,242)			2,823		0002
FX FORWARD (0.8744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2019	07/30/2021		3,397,612	(0.87443 EUR) / 1 USD				(102,777)		(102,777)		151,194			9,781		0002
FX FORWARD (0.8717 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2019	05/28/2021		1,017,535	(0.87171 EUR) / 1 USD				(26,071)		(26,071)		45,083			2,028		0002
FX FORWARD (0.7681 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2019	05/11/2021		795,433	(0.76813 GBP) / 1 USD				(47,649)		(47,649)		(7,305)			1,333		0002
FX FORWARD (0.88 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	05/11/2021		2,893,277	(0.87997 EUR) / 1 USD				(101,182)		(101,182)		129,267			4,848		0002
FX FORWARD (0.8482 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2019	11/30/2022		19,159,283	(0.84815 EUR) / 1 USD				(230,431)		(230,431)		813,829			123,740		0002
FX FORWARD 0.7578 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2019	01/31/2023		2,045,367	0.75781 GBP / (1 USD)				97,329		97,329		13,877			13,866		0002
FX FORWARD 0.763 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	11/30/2021		1,360,454	0.76298 GBP / (1 USD)				72,935		72,935		11,918			5,562		0002
FX FORWARD (0.8679 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	07/30/2021		1,901,107	(0.86791 EUR) / 1 USD				(42,909)		(42,909)		83,976			5,473		0002
FX FORWARD (0.8649 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	09/30/2021		487,931	(0.86487 EUR) / 1 USD				(9,937)		(9,937)		21,511			1,727		0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		1,016,558	(0.74171 GBP) / 1 USD				(25,720)		(25,720)		(7,194)			6,565		0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		2,711,377	(0.85122 EUR) / 1 USD				(42,518)		(42,518)		115,594			17,511		0002
FX FORWARD 0.887 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	05/11/2021		2,313,453	0.88698 EUR / (1 USD)				99,988		99,988		(104,175)			3,877		0002
FX FORWARD 0.7968 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	05/11/2021		248,506	0.79676 GBP / (1 USD)				24,701		24,701		2,373			416		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		217,229	0.79639 GBP / (1 USD)				21,848		21,848		1,643			1,403		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				23,471		23,471		1,746			1,878		0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		610,976	0.86910 EUR / (1 USD)				22,558		22,558		(26,601)			3,946		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				51,297		51,297		(55,626)			11,096		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		2,527,235	0.86497 EUR / (1 USD)				88,905		88,905		(110,516)			17,784		0002
FX FORWARD 0.8031 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/31/2020	11/30/2021		825,514	0.80313 GBP / (1 USD)				89,977		89,977		7,631			3,375		0002
FX FORWARD (0.9044 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/29/2022		16,551,472	(0.90440 EUR) / 1 USD				(1,203,150)		(1,203,150)		759,729			85,982		0002
FX FORWARD (0.9126 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/30/2021		5,308,814	(0.91262 EUR) / 1 USD				(388,240)		(388,240)		245,728			7,610		0002
FX FORWARD (0.9138 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/30/2021		686,144	(0.91380 EUR) / 1 USD				(51,127)		(51,127)		31,800			984		0002
FX FORWARD (0.906 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/29/2022		2,650,037	(0.90602 EUR) / 1 USD				(197,726)		(197,726)		121,857			13,767		0002
FX FORWARD 0.8116 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2020	11/30/2021		1,521,614	0.81163 GBP / (1 USD)				183,691		183,691		14,222			6,220		0002
FX FORWARD (0.8186 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2020	09/30/2022		875,888	(0.81859 GBP) / 1 USD				(114,780)		(114,780)		(7,061)			5,366		0002
FX FORWARD (0.7854 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		3,001,144	(0.78536 GBP) / 1 USD				(256,277)		(256,277)		(22,399)			19,383		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				(70,075)		(70,075)		73,927			14,730		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				35,451		35,451		3,122			3,385		0002
FX FORWARD (0.8637 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	03/24/2023		1,512,102	(0.86369 EUR) / 1 USD				(50,892)		(50,892)		66,024			10,641		0002
FX FORWARD (0.8786 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2020	04/30/2021		737,502	(0.87864 EUR) / 1 USD				(24,467)		(24,467)		32,881			1,057		0002
FX FORWARD (0.8665 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		890,988	(0.86645 EUR) / 1 USD				(30,093)		(30,093)		38,673			5,754		0002
FX FORWARD 0.7988 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2020	11/30/2021		1,546,224	0.79884 GBP / (1 USD)				159,374		159,374		14,213			6,321		0002
FX FORWARD 0.803 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2020	01/31/2023		9,555,252	0.80301 GBP / (1 USD)				1,048,968		1,048,968		68,199			64,778		0002
FX FORWARD (0.7623 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/13/2020	08/31/2021		22,671,914	(0.76226 GBP) / 1 USD				(1,181,501)		(1,181,501)		(201,793)			73,393		0002
FX FORWARD (0.8291 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/01/2020	07/30/2021		4,332,623	(0.82905 EUR) / 1 USD				100,436		100,436		182,910			12,473		0002
FX FORWARD (0.8282 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/01/2020	09/30/2021		5,415,263	(0.82821 EUR) / 1 USD				123,718		123,718		228,728			19,172		0002
FX FORWARD (0.7825 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/24/2020	05/11/2021		346,304	(0.78254 GBP) / 1 USD				(27,631)		(27,631)		(3,244)			580		0002
FX FORWARD (0.8546 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/24/2020	05/11/2021		225,833	(0.85461 EUR) / 1 USD				(1,164)		(1,164)		9,803			378		0002
FX FORWARD (0.7809 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	09/30/2022		1,555,807	(0.78094 GBP) / 1 USD				(123,194)		(123,194)		(11,981)			9,532		0002
FX FORWARD (0.8529 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/24/2020	07/30/2021		990,756	(0.85288 EUR) / 1 USD				(4,827)		(4,827)		43,014			2,852		0002
FX FORWARD 0.8431 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	11/30/2022		1,548,981	0.84313 EUR / (1 USD)				9,393		9,393		(65,402)			10,004		0002
FX FORWARD (0.7815 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/24/2020	11/30/2022		1,541,822	(0.78154 GBP) / 1 USD				(123,543)		(123,543)		(11,455)			9,958		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8298 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022		2,569,385	(0.82977 EUR) / 1 USD				25,223		25,223		106,746			16,594		0002
FX FORWARD (0.7556 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022		2,024,969	(0.75556 GBP) / 1 USD				(89,841)		(89,841)		(14,579)			13,078		0002
FX FORWARD (8.5894 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2020	05/28/2021		4,109,191	(8.58935 SEK) / 1 USD				57,917		57,917		252,524			8,190		0002
FX FORWARD (0.7514 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	05/28/2021		48,031,458	(0.75136 GBP) / 1 USD				(1,768,067)		(1,768,067)		(429,181)			95,733		0002
FX FORWARD (0.7517 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	08/31/2021		3,266,035	(0.75167 GBP) / 1 USD				(122,505)		(122,505)		(28,643)			10,573		0002
FX FORWARD (0.8366 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	09/30/2021		1,798,860	(0.83664 EUR) / 1 USD				23,231		23,231		76,744			6,369		0002
FX FORWARD 0.7364 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	01/31/2023		5,682,849	0.73642 GBP / (1 USD)				103,224		103,224		37,608			38,526		0002
FX FORWARD 0.8168 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2020	07/30/2021		8,814,776	0.81681 EUR / (1 USD)				(331,467)		(331,467)		(366,700)			25,376		0002
FX FORWARD (0.7391 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022		4,656,815	(0.73913 GBP) / 1 USD				(101,238)		(101,238)		(32,850)			30,076		0002
FX FORWARD (0.7406 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	05/11/2021		120,180	(0.74055 GBP) / 1 USD				(2,627)		(2,627)		(1,062)			201		0002
FX FORWARD (0.7404 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	05/28/2021		4,504,273	(0.74040 GBP) / 1 USD				(97,715)		(97,715)		(39,625)			8,978		0002
FX FORWARD (0.8185 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	05/11/2021		636,532	(0.81849 EUR) / 1 USD				23,751		23,751		26,478			1,067		0002
FX FORWARD 0.8185 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	04/30/2021		439,827	0.81850 EUR / (1 USD)				(16,506)		(16,506)		(18,285)			630		0002
FX FORWARD (0.8055 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	03/24/2023		972,044	(0.80551 EUR) / 1 USD				34,592		34,592		39,502			6,840		0002
FX FORWARD (0.8079 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022		1,579,411	(0.80789 EUR) / 1 USD				56,559		56,559		63,866			10,201		0002
FX FORWARD (1106.28 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/30/2021		21,012,258	(1106.28000 KRW)/1 USD				389,557		389,557		738,152			91,027		0002
FX FORWARD (0.881 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2020	12/30/2021		1,533,523	(0.88097 CHF) / 1 USD				86,420		86,420		97,515			6,643		0002
FX FORWARD (0.7993 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2020	12/29/2023		19,142,448	(0.79927 EUR) / 1 USD				560,336		560,336		680,540			158,661		0002
FX FORWARD (8.3694 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/27/2021	04/30/2021		317,823	(8.36942 SEK) / 1 USD				12,577		12,577		12,577			456		0002
FX FORWARD (0.7304 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/27/2021	04/30/2021		1,710,075	(0.73037 GBP) / 1 USD				(13,308)		(13,308)		(13,308)			2,451		0002
FX FORWARD (0.7299 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/27/2021	07/30/2021		10,814,687	(0.72988 GBP) / 1 USD				(79,760)		(79,760)		(79,760)			31,134		0002
FX FORWARD (6.6386 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/27/2021	01/28/2022		13,531,997	(6.63860 CNH) / 1 USD				136,992		136,992		136,992			61,646		0002
FX FORWARD (0.8252 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/27/2021	04/30/2021		1,045,806	(0.82520 EUR) / 1 USD				31,013		31,013		31,013			1,499		0002
FX FORWARD (0.8022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2024		7,149,472	(0.80215 EUR) / 1 USD				172,596		172,596		172,596			60,225		0002
FX FORWARD 0.8103 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		6,141,200	0.81026 EUR / (1 USD)				(122,765)		(122,765)		(122,765)			48,908		0002
FX FORWARD 0.7267 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		1,271,464	0.72672 GBP / (1 USD)				10,888		10,888		10,888			10,126		0002
FX FORWARD (8.3876 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2021	04/30/2021		121,370	(8.38760 SEK) / 1 USD				4,550		4,550		4,550			174		0002
FX FORWARD 0.7277 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/08/2021	04/30/2021		325,688	0.72769 GBP / (1 USD)				1,327		1,327		1,327			467		0002
FX FORWARD (0.8287 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/08/2021	04/30/2021		273,936	(0.82866 EUR) / 1 USD				7,009		7,009		7,009			393		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD 0.8116 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2021	11/30/2022		1,309,761	0.81159 EUR / (1 USD)				(41,140)		(41,140)		(41,140)			8,459		0002
FX FORWARD (0.8201 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2021	09/30/2021		3,361,973	(0.82005 EUR) / 1 USD				109,145		109,145		109,145			11,903		0002
FX FORWARD (0.8159 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2021	04/29/2022		2,575,221	(0.81585 EUR) / 1 USD				82,680		82,680		82,680			13,378		0002
FX FORWARD (0.7171 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2021	04/30/2021		202,208	(0.71708 GBP) / 1 USD				2,135		2,135		2,135			290		0002
FX FORWARD (0.8192 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022		526,153	(0.81915 EUR) / 1 USD				11,803		11,803		11,803			3,398		0002
FX FORWARD (0.7152 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022		550,874	(0.71522 GBP) / 1 USD				6,154		6,154		6,154			3,558		0002
FX FORWARD (0.8168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/04/2021	03/24/2023		2,085,043	(0.81676 EUR) / 1 USD				46,280		46,280		46,280			14,673		0002
FX FORWARD 8.4265 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	05/28/2021		386,399	8.42653 SEK / (1 USD)				(12,665)		(12,665)		(12,665)			770		0002
FX FORWARD (0.728 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2021	03/31/2022		1,681,395	(0.72796 GBP) / 1 USD				(9,668)		(9,668)		(9,668)			8,407		0002
FX FORWARD 0.9288 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2021	12/30/2021		901,205	0.92875 CHF / (1 USD)				(4,738)		(4,738)		(4,738)			3,904		0002
FX FORWARD (0.7286 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2021	07/30/2021		1,612,666	(0.72860 GBP) / 1 USD				(9,047)		(9,047)		(9,047)			4,643		0002
FX FORWARD (5.7452 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2021	06/30/2021		6,448,480	(5.74523 BRL) / 1 USD				(76,541)		(76,541)		(76,541)			16,099		0002
FX FORWARD 0.8311 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/30/2021	10/13/2023		827,854	0.83106 EUR / (1 USD)				4,070		4,070		4,070			6,593		0002
FX FORWARD (1.2632 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/30/2021	03/31/2022		4,146,402	(1.26321 CAD) / 1 USD				(22,151)		(22,151)		(22,151)			20,732		0002
FX FORWARD 0.7247 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	10/13/2023		182,149	0.72468 GBP / (1 USD)				1,049		1,049		1,049			1,451		0002
1439999999. Subtotal - Forwards - Hedging Other													5,445,878	XXX	5,445,878		9,788,193			2,629,014	XXX	XXX
1479999999. Subtotal - Forwards													5,445,878	XXX	5,445,878		9,788,193			2,629,014	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(2,464,124)	(5,719,093)	(583,389)	(3,374,108)	XXX	(3,374,108)	(229,043)	9,788,193	199,443		2,629,014	XXX	XXX
1719999999. Subtotal - Replication										18,710,022	4,538,991	2,128,558	18,517,224	XXX	21,562,107			(1,447,364)		904,844,228	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										16,245,898	(1,180,102)	1,545,169	15,143,117	XXX	18,188,000	(229,043)	9,788,193	(1,247,922)		907,473,243	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM1	578	114,378,370	FUTURE S&P500 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	03/16/2021	3,957.7291	3,967.4000	569,330		279,490				279,490	6,358,000	100/100	50
FAM1	107	28,643,480	FUTURE S&P MID 400 EMINI JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	03/16/2021	2,676.9607	2,605.3000	18,190		(766,770)				(766,770)	1,444,500	100/100	100
MFSM1	215	23,773,173	FUTURE MSCI EAFE INDEX JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	03/16/2021	2,211.4580	2,192.0000	(105,350)		(209,173)				(209,173)	1,532,520	100/100	50
RTYM1	457	53,819,540	FUTURE RUSSELL 2000 EMINI CME JUN 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/18/2021	CME LCZ7XYGSLJUHFXXNXD88	03/16/2021	2,355.3409	2,222.5000	687,785		(3,035,415)				(3,035,415)	2,970,500	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,169,955		(3,731,869)				(3,731,869)	12,305,520	XXX	XXX
FVM1	20	20,000	FUTURE US 5YR NOTE JUN 21	PENDING - FUTURE US 5YR NOTE JUN 21, effective 02/25/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	123.8622	123.3984	(3,281)					(9,276)	(9,276)	16,000		1,000
FVM1	20	20,000	FUTURE US 5YR NOTE JUN 21	PENDING - FUTURE US 5YR NOTE JUN 21, effective 02/24/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2021	124.8677	123.3984	(3,281)					(29,386)	(29,386)	16,000		1,000
FVM1	15	15,000	FUTURE US 5YR NOTE JUN 21	PENDING - FUTURE US 5YR NOTE JUN 21, effective 02/25/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	124.2109	123.3984	(2,461)					(12,187)	(12,187)	12,000		1,000
FVM1	15	15,000	FUTURE US 5YR NOTE JUN 21	PENDING - FUTURE US 5YR NOTE JUN 21, effective 02/25/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	124.3285	123.3984	(2,461)					(13,951)	(13,951)	12,000		1,000
TUM1	80	160,000	FUTURE US 2YR NOTE JUN 21	PENDING - FUTURE US 2YR NOTE JUN 21, effective 02/24/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2021	110.4586	110.3633	(3,750)					(15,246)	(15,246)	28,000		2,000
TUM1	150	300,000	FUTURE US 2YR NOTE JUN 21	PENDING - FUTURE US 2YR NOTE JUN 21, effective 02/24/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2021	110.4586	110.3633	(7,031)					(28,586)	(28,586)	52,500		2,000
TUM1	50	100,000	FUTURE US 2YR NOTE JUN 21	PENDING - FUTURE US 2YR NOTE JUN 21, effective 03/15/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/15/2021	110.3750	110.3633	(2,344)					(1,172)	(1,172)	17,500		2,000
TYM1	2,075	2,075,000	FUTURE US 10YR NOTE JUN 21	PENDING - FUTURE US 10YR NOTE JUN 21, effective 02/25/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	132.5000	130.9375	(518,750)					(3,242,188)	(3,242,188)	2,905,000		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYM1	380	380,000	FUTURE US 10YR NOTE JUN 21	PENDING - FUTURE US 10YR NOTE JUN 21, effective 02/26/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/26/2021	132.3702	130.9375	(95,000)					(544,438)	(544,438)	532,000		1,000
TYM1	755	755,000	FUTURE US 10YR NOTE JUN 21	PENDING - FUTURE US 10YR NOTE JUN 21, effective 03/04/2021, attached to Cash Security - (912828XT2)		Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/04/2021	132.4219	130.9375	(188,750)					(1,120,703)	(1,120,703)	1,057,000		1,000
1549999999. Subtotal - Long Futures - Replication												(827,110)					(5,017,132)	(5,017,132)	4,648,000	XXX	XXX
1579999999. Subtotal - Long Futures												342,845		(3,731,869)			(5,017,132)	(8,749,001)	16,953,520	XXX	XXX
TYM1	54	54,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2021	133.2105	130.9375	13,500					122,740	122,740	75,600	0001	1,000
TYM1	54	54,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/24/2021	132.1406	130.9375	13,500					64,969	64,969	75,600	0001	1,000
TYM1	450	450,000	FUTURE US 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2021	134.1233	130.9375	112,500					1,433,632	1,433,632	630,000	0001	1,000
UXYM1	45	45,000	FUTURE US ULTRA 10YR NOTE JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/16/2021	145.4688	143.6875	15,469					80,156	80,156	110,250	0001	1,000
WNM1	11	11,000	FUTURE US ULTRA T-BOND JUN 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2021	188.6020	181.2188	12,719					81,216	81,216	86,900	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												167,688					1,782,713	1,782,713	978,350	XXX	XXX
1649999999. Subtotal - Short Futures												167,688					1,782,713	1,782,713	978,350	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,169,955		(3,731,869)				(3,731,869)	12,305,520	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												167,688					1,782,713	1,782,713	978,350	XXX	XXX
1719999999. Subtotal - Replication												(827,110)					(5,017,132)	(5,017,132)	4,648,000	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												510,533		(3,731,869)			(3,234,419)	(6,966,288)	17,931,870	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		2,254,886	(4,011,358)	2,254,886	5,125,663	(932,460)	5,125,663	17,931,870	17,931,870
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y				(205,366)			(205,366)			
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Y	Y	2,000,000		3,897,864	(2,297,521)		3,897,864	(2,297,521)		559,496	159,838
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y				(717,593)			(717,593)		13,769	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y				(471,629)			(471,629)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	8,620,000		10,493,042	(2,193,419)		10,493,042	(2,193,419)		783,515	463,138
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y			2,881,064	(8,775,813)		2,900,552	(8,742,001)		5,772,235	
MORGAN STANLEY CAPITAL PARTNERS	I7331LVCZKQKX5T7XV54	Y	Y				(557,708)		280,549	(557,708)		344,228	
0299999999. Total NAIC 1 Designation				10,620,000		17,271,970	(15,219,049)		17,572,007	(15,185,237)		7,473,243	622,976
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				11,699,940		16,575,639	(5,460,840)		17,579,400	(5,460,840)	418,620	900,000,000	899,414,859
0999999999 - Gross Totals				22,319,940		36,102,495	(24,691,247)	2,254,886	40,277,070	(21,578,537)	5,544,283	925,405,113	917,969,705
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						36,102,495	(24,691,247)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	817,733	817,733	817,733		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	510,000	510,000	510,000		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	4,090,000	4,090,000	4,090,000		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D80TS2G29	Cash		CASH	23,591,200	23,591,200	23,591,200		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	800,000	800,000	800,000		V
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-ZW-3	TREASURY NOTE	7,345,313	7,500,000	7,501,039	06/30/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6R-6	TREASURY NOTE	9,777,537	9,250,000	9,831,514	04/30/2024	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-K7-4	TREASURY NOTE	9,479,178	9,000,000	9,648,127	08/15/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BH-3	TREASURY NOTE	3,898,752	4,000,000	3,916,065	01/31/2026	I
0199999999 - Total				60,309,712	59,558,933	60,705,679	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	2,000,000	2,000,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	8,620,000	8,620,000	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D80TS2G29	Cash		CASH	11,699,940	11,699,940	XXX		V
0299999999 - Total				22,319,940	22,319,940	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		3,436,539	3,436,539	04/01/2021
9099999. Total - Cash (Schedule E Part 1 type)				3,436,539	3,436,539	XXX
9999999 - Totals				3,436,539	3,436,539	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (67,832,266) Book/Adjusted Carrying Value $ (67,832,266)
2. Average balance for the year Fair Value $ 30,782,866 Book/Adjusted Carrying Value $ 30,782,866
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 3,436,539 NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
85749P-10-1	STATE STREET CL INST LIQUID RSV			299,236,210	299,236,210	06/01/2021
4812C0-67-0	JPMORGAN US GOVT MM-CP			13,352,165	13,352,165	06/01/2021
49167A-R8-8	KENTUCKY UTILITIES COMPANY			8,499,711	8,499,736	04/08/2021
23102U-RG-9	CUMMINS INC			32,498,830	32,498,656	04/16/2021
91842J-R5-0	VW CREDIT INC			16,999,643	16,999,709	04/05/2021
34108A-R7-4	FLORIDA POWER AND LIGHT CO			4,999,885	4,999,908	04/07/2021
59562J-R6-3	MIDAMERICAN ENERGY COMPANY			8,578,928	8,579,905	04/06/2021
93142W-R6-2	WALGREENS BOOTS ALLIANCE INC			2,499,925	2,499,941	04/06/2021
03948G-R5-4	ARCHER DANIELS MIDLAND			13,999,888	13,999,860	04/05/2021
49436T-R8-2	KIMBERLY-CLARK CORP			26,999,568	26,999,580	04/08/2021
63743C-R5-4	NATIONAL RURAL UTILITIES COOP FINA			1,999,982	1,999,967	04/05/2021
63743C-R7-0	NATIONAL RURAL UTILITIES COOP FINA			3,999,944	3,999,913	04/07/2021
27864A-R7-2	EBAY INC			12,499,638	12,499,688	04/07/2021
93142W-R9-6	WALGREENS BOOTS ALLIANCE INC			12,499,425	12,499,500	04/09/2021
54667T-RC-3	LOUISVILLE GAS AND ELECTRIC COMPAN			3,999,792	3,999,792	04/12/2021
63627T-RD-1	NATIONAL GRID PLC			1,999,886	1,999,893	04/13/2021
02665J-R9-3	AMERICAN HONDA FINANCE CORPORATION			999,970	999,964	04/09/2021
49167A-RE-5	KENTUCKY UTILITIES COMPANY			2,249,860	2,249,870	04/14/2021
69372A-RT-1	PACCAR FINANCIAL CORP.			9,999,280	9,999,422	04/27/2021
29251U-RC-4	ENBRIDGE (US) INC			1,999,896	1,999,896	04/12/2021
74753C-S4-0	QUALCOMM INCORPORATED			1,753,830	1,753,807	05/04/2021
30037M-R1-5	EVERGY MISSOURI WEST INC			4,689,981	4,690,000	04/01/2021
45856W-RD-3	INTERCONTINENTAL EXCHANGE INC			1,999,899	1,999,907	04/13/2021
31621Y-R1-9	FIDELITY NATL INFO SERV			13,999,944	14,000,000	04/01/2021
45856W-RE-1	INTERCONTINENTAL EXCHANGE INC			6,499,596	6,499,639	04/14/2021
34108A-RK-5	FLORIDA POWER AND LIGHT CO			12,999,116	12,999,480	04/19/2021
03040L-R8-4	AMERICAN WATER CAPITAL CORP.			13,591,633	13,591,673	04/08/2021
03040L-RE-1	AMERICAN WATER CAPITAL CORP.			8,374,581	8,374,607	04/14/2021
59562J-R7-1	MIDAMERICAN ENERGY COMPANY			13,997,634	13,999,790	04/07/2021
63743C-R6-2	NATIONAL RURAL UTILITIES COOP FINA			2,999,967	2,999,950	04/06/2021
67021J-R7-9	NSTAR ELECTRIC CO			15,999,776	15,999,707	04/07/2021
67021J-R6-1	NSTAR ELECTRIC CO			7,999,912	7,999,900	04/06/2021
00038B-RE-3	ABB TREASURY CENTER USA INC			7,499,563	7,499,594	04/14/2021
66522T-R5-7	NORTHERN ILLINOIS GAS COMPANY			6,414,865	6,414,929	04/05/2021
29101A-RK-2	EMERSON ELECTRIC CO			17,999,262	17,999,280	04/19/2021
03028T-R8-3	AMERICAN TRANSMISSION CO			26,999,568	26,999,528	04/08/2021
67021J-RL-8	NSTAR ELECTRIC CO			9,999,520	9,999,525	04/20/2021
02665J-RC-6	AMERICAN HONDA FINANCE CORPORATION			2,999,880	2,999,863	04/12/2021
49436T-R9-0	KIMBERLY-CLARK CORP			1,999,964	1,999,964	04/09/2021
30037M-R5-6	EVERGY MISSOURI WEST INC			1,999,958	1,999,960	04/05/2021
45856W-RC-5	INTERCONTINENTAL EXCHANGE INC			2,249,860	2,249,890	04/12/2021
63743C-R9-6	NATIONAL RURAL UTILITIES COOP FINA			2,259,959	2,259,940	04/09/2021
03040L-RD-3	AMERICAN WATER CAPITAL CORP.			3,999,816	3,999,813	04/13/2021
04056A-R7-9	ARIZONA PUBLIC SERVICE COMPANY			6,499,899	6,499,913	04/07/2021
71112J-R5-5	PEOPLES GAS LIGHT AND COKE COMPANY			5,499,912	5,499,927	04/05/2021
97670R-R5-6	WISCONSIN GAS CO			3,999,936	3,999,942	04/05/2021
49436T-R6-6	KIMBERLY-CLARK CORP			10,999,879	10,999,878	04/06/2021
97682R-R1-1	WISCONSIN POWER AND LIGHT COMPANY			4,999,995	5,000,000	04/01/2021
03040L-R6-8	AMERICAN WATER CAPITAL CORP.			2,607,950	2,607,951	04/06/2021
29101A-RG-1	EMERSON ELECTRIC CO			3,999,872	3,999,867	04/16/2021
6698M4-RS-3	NOVARTIS FINANCE CORP			3,999,444	3,999,806	04/26/2021
45856W-R8-4	INTERCONTINENTAL EXCHANGE INC			1,999,868	1,999,934	04/08/2021
64106G-R8-8	NESTLE FINANCE INTERNATIONAL LTD			11,699,942	11,699,841	04/08/2021
80686D-RT-3	SCHLUMBERGER HLDGS CORP			1,999,846	1,999,798	04/27/2021
67021J-R8-7	NSTAR ELECTRIC CO			5,459,913	5,459,862	04/08/2021
59562J-RC-0	MIDAMERICAN ENERGY COMPANY			7,498,125	7,499,725	04/12/2021
69372A-RG-9	PACCAR FINANCIAL CORP.			1,249,955	1,249,958	04/16/2021
44881L-RF-4	HYDRO-QUEBEC			2,999,937	2,999,895	04/15/2021
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			35,505,493	35,505,493	06/01/2021
4812A0-36-7	JPMORGAN PRIME CL CAPITAL			299,481,750	299,481,750	06/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				1,079,742,224	1,079,747,858	XXX
9999999 - Totals				1,079,742,224	1,079,747,858	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 243,523,830 Book/Adjusted Carrying Value $ 243,510,688
2. Average balance for the year Fair Value $ 1,089,982,246 Book/Adjusted Carrying Value $ 1,089,972,531

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BNY Mellon	New York, New York		0.010	439		33,412,307	15,438,601	43,833,928	XXX
BNY Mellon	New York, New York					82	82	2,014,354	XXX
Bank of America, N.A.	New York, New York					(866,884,897)	(877,029,343)	(823,331,533)	XXX
Bank of Oklahoma	Tulsa, Oklahoma					209,982			XXX
Citibank, N.A.	New York, New York		0.010			43,573	50,225	45,824	XXX
Fifth Third Bank	Cininnati, Ohio					276,379	301,571	441,512	XXX
First Hawaiian Bank	Honolulu, Hawaii					110,306			XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					293,555	314,701	288,256	XXX
Branch Banking and Trust Co.	Richmond, Virginia					618,687	636,421	802,246	XXX
Capital One, N.A.	New Orleans, Louisiana					390,813	743,100	478,191	XXX
Huntington National Bank	Columbus, Ohio					394,137	211,512	248,617	XXX
JP Morgan Chase Bank	New York, New York		0.050	13	5	169,642,870	100,456,847	29,039,520	XXX
KeyBank National Association	Cleveland, Ohio					324,695	301,143	309,217	XXX
HSBC Bank, USA	Buffalo, New York					181,717			XXX
Regions Bank	Birmingham, Alabama					651,765	847,669	668,128	XXX
U.S Bank N.A	St Paul, Minnesota					736,408	736,623	721,794	XXX
Wells Fargo Bank, N.A	Charlotte, North Carolina					(111,758,689)	(138,446,094)	(103,722,062)	XXX
Wells Fargo Bank, N.A	Charlotte, North Carolina					3,943,239	3,414,297	3,699,537	XXX
Northrim Bank	Anchorage, Alaska		0.600	403	458	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	855	463	(767,146,360)	(891,755,936)	(844,195,761)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	855	463	(767,146,360)	(891,755,936)	(844,195,761)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	321	321	(52,498)	XXX
0599999. Total - Cash		XXX	XXX	855	463	(767,146,039)	(891,755,615)	(844,248,259)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
	HYDRO-QUEBEC		03/11/2021		04/15/2021	2,999,895		158
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,999,895		158
1099999. Total - All Other Government Bonds						2,999,895		158
	SOUTH CAROLINA ST		01/01/2021	5.000	04/01/2021	114,000	2,850	(1,326)
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						114,000	2,850	(1,326)
1799999. Total - U.S. States, Territories and Possessions Bonds						114,000	2,850	(1,326)
	HARTFORD CONN		01/01/2021	4.000	04/01/2021	510,000	10,200	(4,253)
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						510,000	10,200	(4,253)
2499999. Total - U.S. Political Subdivisions Bonds						510,000	10,200	(4,253)
3199999. Total - U.S. Special Revenues Bonds								
	ABB TREASURY CENTER USA INC		03/31/2021		04/14/2021	7,499,594		31
	AMERICAN HONDA FINANCE CORPORATION		03/30/2021		04/09/2021	999,964		9
	AMERICAN HONDA FINANCE CORPORATION		03/30/2021		04/12/2021	2,999,863		25
	AMERICAN TRANSMISSION CO		03/15/2021		04/08/2021	26,999,528		1,148
	AMERICAN WATER CAPITAL CORP.		03/18/2021		04/06/2021	2,607,951		205
	AMERICAN WATER CAPITAL CORP.		03/22/2021		04/08/2021	13,591,673		520
	AMERICAN WATER CAPITAL CORP.		03/24/2021		04/13/2021	3,999,813		124
	AMERICAN WATER CAPITAL CORP.		03/26/2021		04/14/2021	8,374,607		200
	ARCHER DANIELS MIDLAND		03/15/2021		04/05/2021	13,999,860		595
	ARIZONA PUBLIC SERVICE COMPANY		03/31/2021		04/07/2021	6,499,913		14
	CUMMINS INC		03/19/2021		04/16/2021	32,498,656		1,165
	EBAY INC		03/24/2021		04/07/2021	12,499,688		417
	EMERSON ELECTRIC CO		03/17/2021		04/16/2021	3,999,867		133
	EMERSON ELECTRIC CO		03/16/2021		04/19/2021	17,999,280		640
	ENBRIDGE (US) INC		03/29/2021		04/12/2021	1,999,896		28
	EVERGY MISSOURI WEST INC		03/26/2021		04/01/2021	4,690,000		141
	EVERGY MISSOURI WEST INC		03/29/2021		04/05/2021	1,999,960		30
	FIDELITY NATL INFO SERV		03/19/2021		04/01/2021	14,000,000		1,330
	FLORIDA POWER AND LIGHT CO		03/19/2021		04/07/2021	4,999,908		199
	FLORIDA POWER AND LIGHT CO		03/24/2021		04/19/2021	12,999,480		231
	INTERCONTINENTAL EXCHANGE INC		03/25/2021		04/08/2021	1,999,934		66
	INTERCONTINENTAL EXCHANGE INC		03/29/2021		04/12/2021	2,249,890		30
	INTERCONTINENTAL EXCHANGE INC		03/31/2021		04/13/2021	1,999,907		8
	INTERCONTINENTAL EXCHANGE INC		03/31/2021		04/14/2021	6,499,639		28
	KENTUCKY UTILITIES COMPANY		03/29/2021		04/08/2021	8,499,736		113
	KENTUCKY UTILITIES COMPANY		03/31/2021		04/14/2021	2,249,870		10
	KIMBERLY-CLARK CORP		03/11/2021		04/06/2021	10,999,878		513
	KIMBERLY-CLARK CORP		03/16/2021		04/08/2021	26,999,580		960
	KIMBERLY-CLARK CORP		03/16/2021		04/09/2021	1,999,964		71
	LOUISVILLE GAS AND ELECTRIC COMPAN		03/29/2021		04/12/2021	3,999,792		57
	MIDAMERICAN ENERGY COMPANY		03/23/2021		04/06/2021	8,579,905		172
	MIDAMERICAN ENERGY COMPANY		03/24/2021		04/07/2021	13,999,790		280
	MIDAMERICAN ENERGY COMPANY		03/29/2021		04/12/2021	7,499,725		75
	NATIONAL GRID PLC		03/30/2021		04/13/2021	1,999,893		18
	NATIONAL RURAL UTILITIES COOP FINA		03/12/2021		04/05/2021	1,999,967		167
	NATIONAL RURAL UTILITIES COOP FINA		03/22/2021		04/06/2021	2,999,950		100
	NATIONAL RURAL UTILITIES COOP FINA		03/22/2021		04/07/2021	3,999,913		144
	NATIONAL RURAL UTILITIES COOP FINA		03/23/2021		04/09/2021	2,259,940		68
	NESTLE FINANCE INTERNATIONAL LTD		03/23/2021		04/08/2021	11,699,841		205
	NORTHERN ILLINOIS GAS COMPANY		03/19/2021		04/05/2021	6,414,929		232
	NOVARTIS FINANCE CORP		03/25/2021		04/26/2021	3,999,806		54
	NSTAR ELECTRIC CO		03/24/2021		04/06/2021	7,999,900		160
	NSTAR ELECTRIC CO		03/17/2021		04/07/2021	15,999,707		733
	NSTAR ELECTRIC CO		03/18/2021		04/08/2021	5,459,862		276
	NSTAR ELECTRIC CO		03/30/2021		04/20/2021	9,999,525		50
	PACCAR FINANCIAL CORP.		03/15/2021		04/16/2021	1,249,958		47
	PACCAR FINANCIAL CORP.		03/29/2021		04/27/2021	9,999,422		67
	PEOPLES GAS LIGHT AND COKE COMPANY		03/30/2021		04/05/2021	5,499,927		37
	QUALCOMM INCORPORATED		03/31/2021		05/04/2021	1,753,807		6
	SCHLUMBERGER HLDGS CORP		03/23/2021		04/27/2021	1,999,798		70
	VW CREDIT INC		03/23/2021		04/05/2021	16,999,709		690
	WALGREENS BOOTS ALLIANCE INC		03/25/2021		04/06/2021	2,499,941		83
	WALGREENS BOOTS ALLIANCE INC		03/29/2021		04/09/2021	12,499,500		188

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	WISCONSIN GAS CO		03/29/2021		04/05/2021	3,999,942		43
	WISCONSIN POWER AND LIGHT COMPANY		03/24/2021		04/01/2021	5,000,000		111
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						429,172,346		13,115
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						429,172,346		13,115
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						432,796,241	13,050	7,694
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						432,796,241	13,050	7,694
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL	%	03/31/2021	0.030		3,296,784	60	48
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES	%	03/09/2021	0.040				9
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,296,784	60	57
4812A0-36-7	JPMORGAN PRIME CL CAPITAL		03/30/2021	0.100		299,481,750	7,853	
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS	%	03/09/2021	0.040		35,505,493	333	4,457
665279-84-0	NORTHERN INST GVT SLCT WLMS CPT		03/10/2021	0.030			147	
09248U-55-1	BLACKROCK TREASURY TRUST	%	03/29/2021	0.030			3	7
09248U-61-9	TREASURY TEMP FUND	%	03/16/2021	0.050				8,501
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET	%	03/31/2021	0.090			14,812	2,845
4812C0-67-0	JPMORGAN US GOVT MM-CP		03/23/2021	0.040		13,352,165	378	27
857492-70-6	STATE STR INSTI US GOVT CL INST	%	03/30/2021	0.040				72
85749P-10-1	STATE STREET CL INST LIQUID RSV	%	03/15/2021	0.060		299,236,210	11,384	104
8699999. Subtotal - All Other Money Market Mutual Funds						647,575,618	34,911	16,014
	ALLSTATE SHORT TERM POOL LLC	%	03/31/2021	0.060		1,324,040,190	82,061	32,697
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,324,040,190	82,061	32,697
9999999 - Total Cash Equivalents						2,407,708,832	130,082	56,462