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

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 CYNTHIA RODRIGUES (Name), 847-402-5345 (Area Code) (Telephone Number)
cquad@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	MARILYN VICTORIA HIRSCH #

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	MARILYN VICTORIA HIRSCH Treasurer

Subscribed and sworn to before me this 6TH day of AUGUST 2021

MIGUEL SAUCEDO
NOTARY
11/04/2024

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

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

* 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	29,537,634,517		29,537,634,517	31,919,103,672
2.	Stocks:				
	2.1 Preferred stocks	126,091,436		126,091,436	72,771,814
	2.2 Common stocks	7,425,425,219	7,248,480	7,418,176,739	7,797,487,456
3.	Mortgage loans on real estate:				
	3.1 First liens	517,490,222		517,490,222	574,570,640
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	72,439,498		72,439,498	181,073,084
	4.2 Properties held for the production of income (less $ ..... encumbrances)	207,759,903		207,759,903	119,521,800
	4.3 Properties held for sale (less $ ..... encumbrances)	123,186,446		123,186,446	878,801
5.	Cash ($ (887,932,158)), cash equivalents ($ 3,565,237,892) and short-term investments ($ 6,383,693)	2,683,689,427		2,683,689,427	943,852,098
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	53,496,478		53,496,478	27,204,797
8.	Other invested assets	6,733,748,909	6,170,557	6,727,578,351	5,522,984,733
9.	Receivables for securities	58,738,154		58,738,154	36,695,017
10.	Securities lending reinvested collateral assets	11,762,630		11,762,630	71,268,805
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	47,551,462,839	13,419,037	47,538,043,801	47,267,412,717
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	257,536,890		257,536,890	291,084,364
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,714,228,263	40,638,034	1,673,590,229	1,483,619,059
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	4,916,634,888		4,916,634,888	3,639,667,418
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	49,018,543		49,018,543	54,947,770
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	6,032,231		6,032,231	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	589,623,112		589,623,112	723,849,091
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	418,806,587	354,777,360	64,029,227	74,173,227
21.	Furniture and equipment, including health care delivery assets ($ .....)	183,605,584	183,605,584		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	235,307,836		235,307,836	251,247,271
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	639,211,096	362,312,992	276,898,104	122,479,722
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	56,561,467,869	954,753,007	55,606,714,861	53,908,480,640
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	56,561,467,869	954,753,007	55,606,714,861	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	248,551,738	23,242,155	225,309,583	80,862,468
2502.	Collateral	26,161,525		26,161,525	39,741,130
2503.	Prepaid assessments	148,582,084	123,212,728	25,369,356	1,818,484
2598.	Summary of remaining write-ins for Line 25 from overflow page	215,915,749	215,858,109	57,640	57,640
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	639,211,096	362,312,992	276,898,104	122,479,722

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 5,721,875,234)	15,280,663,545	13,872,917,371
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,581,970	768,560
3.	Loss adjustment expenses	3,426,986,098	3,995,947,854
4.	Commissions payable, contingent commissions and other similar charges	241,226,131	204,794,346
5.	Other expenses (excluding taxes, licenses and fees)	1,697,533,748	1,546,908,374
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	107,698,727	65,610,200
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	8,720,672	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 $ 141,327,753 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)	12,270,215,338	11,178,211,325
10.	Advance premium	442,248,913	330,702,695
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	25,559,713	13,621,610
13.	Funds held by company under reinsurance treaties	106,071,388	107,446,968
14.	Amounts withheld or retained by company for account of others	40,697,779	46,270,140
15.	Remittances and items not allocated	37,781,410	16,581,785
16.	Provision for reinsurance (including $ certified)	37,430,516	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	239,816,764	252,617,375
20.	Derivatives	35,095,909	34,765,116
21.	Payable for securities	669,777,420	397,220,529
22.	Payable for securities lending	1,477,462,913	898,009,410
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	608,163,703	567,494,325
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	36,754,732,657	33,744,552,837
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	36,754,732,657	33,744,552,837
29.	Aggregate write-ins for special surplus funds	18,238,977	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	3,284,769,264	3,301,977,518
35.	Unassigned funds (surplus)	15,545,091,963	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)	18,851,982,204	20,163,927,803
38.	Totals (Page 2, Line 28, Col. 3)	55,606,714,861	53,908,480,640
	DETAILS OF WRITE-INS		
2501.	Accounts payable	409,952,941	409,946,001
2502.	Reserve for uncashed checks	137,228,788	125,903,207
2503.	Deferred gain on intercompany asset transfers	34,012,864	4,195,098
2598.	Summary of remaining write-ins for Line 25 from overflow page	26,969,110	27,450,019
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	608,163,703	567,494,325
2901.	Deferred gain on sale/leaseback	14,861,482	16,823,086
2902.	SCOR retroactive reinsurance account	3,377,495	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)	18,238,977	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 $ 2,631,991,430)	2,709,825,663	2,757,311,086	5,557,498,711
	1.2 Assumed (written $ 16,322,868,267)	15,172,522,266	12,985,832,991	26,885,918,925
	1.3 Ceded (written $ 236,277,969)	255,821,828	221,811,497	439,298,988
	1.4 Net (written $ 18,718,581,728)	17,626,526,101	15,521,332,580	32,004,118,648
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 6,383,280,737):			
	2.1 Direct	1,695,763,246	1,267,100,679	2,196,763,980
	2.2 Assumed	9,332,306,920	6,901,942,135	14,582,299,542
	2.3 Ceded	342,515,595	87,299,054	(216,742,564)
	2.4 Net	10,685,554,571	8,081,743,760	16,995,806,086
3.	Loss adjustment expenses incurred	1,136,119,405	1,600,784,293	3,297,516,620
4.	Other underwriting expenses incurred	4,327,863,988	3,907,592,876	7,986,028,332
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	16,149,537,964	13,590,120,929	28,279,351,038
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	1,476,988,137	1,931,211,651	3,724,767,610
	INVESTMENT INCOME			
9.	Net investment income earned	1,095,687,981	653,965,126	1,686,183,724
10.	Net realized capital gains (losses) less capital gains tax of $ 99,653,242	293,912,410	1,092,568,934	1,292,309,342
11.	Net investment gain (loss) (Lines 9 + 10)	1,389,600,391	1,746,534,060	2,978,493,066
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 111,380,327)	(111,380,327)	(101,412,005)	(134,905,476)
13.	Finance and service charges not included in premiums	225,185,959	119,354,355	225,077,171
14.	Aggregate write-ins for miscellaneous income	(7,346,876)	681,792	10,974,917
15.	Total other income (Lines 12 through 14)	106,458,756	18,624,142	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)	2,973,047,284	3,696,369,853	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)	2,973,047,284	3,696,369,853	6,804,407,288
19.	Federal and foreign income taxes incurred	382,800,796	431,722,698	858,202,042
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,590,246,488	3,264,647,155	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)	2,590,246,488	3,264,647,155	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 $ 143,390,638	615,349,952	(1,136,926,692)	(397,986,405)
25.	Change in net unrealized foreign exchange capital gain (loss)	11,836,906	7,855,225	20,945,617
26.	Change in net deferred income tax	9,164,659	(2,127,072)	(31,224,324)
27.	Change in nonadmitted assets	(16,143,050)	(46,622,280)	(48,506,532)
28.	Change in provision for reinsurance	(8,667,811)	(13,207,963)	(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	(17,208,254)		
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(4,389,000,000)	(2,878,639,000)	(4,435,345,509)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(107,524,489)	(5,089,500)	6,840,000
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(1,311,945,599)	(810,110,127)	1,052,806,098
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	18,851,982,204	18,301,011,578	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	(7,327,738)	1,031,389	842,457
1402.	Fines and penalties	(490,925)	(371,532)	(1,207,081)
1403.	Retroactive reinsurance gain	471,787	21,935	(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)	(7,346,876)	681,792	10,974,917
3701.	Surplus adjustment – Plan of Division	(94,893,489)		
3702.	Transition obligation for postretirement benefits	(12,631,000)	(5,089,500)	6,840,000
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(107,524,489)	(5,089,500)	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	17,801,187,562	15,730,707,725	32,128,437,530
2. Net investment income	857,778,300	740,123,261	1,836,547,680
3. Miscellaneous income	106,458,756	18,624,142	101,146,612
4. Total (Lines 1 to 3)	18,765,424,618	16,489,455,128	34,066,131,822
5. Benefit and loss related payments	10,122,595,431	8,420,707,220	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	6,129,448,661	5,555,234,869	11,142,319,203
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 99,653,242 tax on capital gains (losses)	659,635,516	(48,431,190)	1,275,675,674
10. Total (Lines 5 through 9)	16,911,679,609	13,927,510,898	29,523,773,424
11. Net cash from operations (Line 4 minus Line 10)	1,853,745,010	2,561,944,230	4,542,358,399
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	10,267,464,939	15,924,407,513	24,431,699,841
12.2 Stocks	819,584,461	4,531,446,731	4,884,096,080
12.3 Mortgage loans	57,783,386	7,553,229	49,419,702
12.4 Real estate		51,107,698	51,107,698
12.5 Other invested assets	343,744,223	657,538,839	1,084,559,625
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(498,947)	(1,057,474)	785,590
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,488,078,062	21,170,996,537	30,501,668,537
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,935,353,863	18,928,472,807	27,764,934,857
13.2 Stocks	160,076,707	1,304,780,542	1,910,650,832
13.3 Mortgage loans	702,968	82,957,916	86,522,715
13.4 Real estate	1,572,851	3,834,895	21,798,371
13.5 Other invested assets	326,443,234	366,114,036	1,002,477,985
13.6 Miscellaneous applications	17,469,076	74,538,001	139,771,658
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,441,618,699	20,760,698,198	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)	3,046,459,363	410,298,339	(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	3,636,617,098	2,677,270,197	4,034,894,646
16.6 Other cash provided (applied)	476,250,055	(448,949,602)	(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)	(3,160,367,044)	(3,126,219,798)	(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)	1,739,837,329	(153,977,229)	(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)	2,683,689,427	1,020,074,494	943,852,098

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

20.0001. Assets transferred from an affiliate due to reinsurance	929,925,000		
20.0002. Portfolio investments exchanged	619,390,032	469,153,496	1,334,988,312
20.0003. Dividends/Asset Transfer	752,382,902	201,368,803	400,450,863
20.0004. Dividends from subsidiary	354,075,710		
20.0005. Low income housing commitment	238,446,190	84,187,215	141,821,238
20.0006. Assets Exchange - Plan of Division	111,890,725		
20.0007. Change in payable for securities acquired	91,309,871	435,005,842	60,923,931
20.0008. Reinvestment of non-cash distributions from other invested assets	37,222,298	17,874,445	45,978,471
20.0009. Change in receivable for securities sold	23,868,805	118,321,856	9,856,756
20.0010. Donations	17,500,085	7,100,094	18,202,078

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

20.0011. Income from other invested assets	10,122,277	1,905,595	13,219,690
20.0012. Stock dividends received	2,757,477	6,674,331	18,655,986
20.0013. Real estate transferred to limited partnership		11,012,830	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, O-R), 6, 7, 9(B, E, G-I), 10(D-L, N, O), 12(B-I), 13(A-C, E-I, K-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-F, H), 23(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 #	June 30, 2021	December 31, 2020
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 2,590	$ 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	$ 2,590	$ 5,946
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 18,852	$ 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	$ 18,852	$ 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 June 30, 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 June 30, 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 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 six months ended June 30, 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 June 30, 2021:

(in millions)

Discontinued Operation Identifier	December 31, 2020 Carrying Amount Immediately Prior To Classification as Held for Sale (A)[1]	June 30, 2021 Current Fair Value Less Costs to Sell (B)[1]
1	$ 3,161	$ 3,795

[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 June 30, 2021:

(in millions)

	Discontinued Operation Identifier	Line Number	Line Description	Amount Attributable to Discontinued Operations
1. Assets	1	2.2	Common stocks	$ 3,719
2. Liabilities	-	-	-	$ -
3. Surplus	1	35	Unassigned funds (surplus)	$ 3,719
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	3	-	3	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	$ 3	$ -	$ 3	$ 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)

		June 30, 2021	December 31, 2020
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (1)
	2. 12 months or longer	$ -	$ (1)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 131	$ 118
	2. 12 months or longer	$ 78	$ 101

5. The following table summarizes the gross unrealized losses by unrealized loss position and credit quality as of June 30, 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 June 30, 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 June 30, 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	
	June 30, 2021	December 31, 2020
Securities lending		
(a) Open	$ 1,477	$ 898
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 1,477	$ 898
(g) Securities received	-	-
(h) Total collateral received	$ 1,477	$ 898

b.

(in millions)	June 30, 2021	December 31, 2020
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,499	$ 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)	June 30, 2021		December 31, 2020	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 962	$ 962	$ 675	$ 674
(b) 30 days or less	537	537	-	-
(c) 31 to 60 days	-	-	-	-
(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	$ 1,499	$ 1,499	$ 908	$ 907
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 1,499	$ 1,499	$ 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.

K. Low Income Housing Tax Credit ("LIHTC") Property Investments

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $812 million and $601 million as of June 30, 2021 and December 31, 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

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

($ in millions)	Gross (Admitted and Nonadmitted) Restricted June 30, 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	1,477	-	-	-	1,477	898	579
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	223	-	-	-	223	167	56
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	62	-	-	-	62	67	(5)
n. Other restricted assets	1	-	-	-	1	3	(2)
o. Total restricted assets	$ 1,782	$ -	$ -	$ -	$ 1,782	$ 1,154	$ 628

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

(continued)	June 30, 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	-	1,477	2.6	2.7
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	-	223	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	-	62	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,782	3.1 %	3.2 %

(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

NOTES TO FINANCIAL STATEMENTS

(continued)

Restricted Asset Category	December 31, 2020			
			Percentage	
	8	9	10	11
	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

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

($ in millions)

Collateral Assets	June 30, 2021			
	1	2	3	4
	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	$ 1,465	$ 1,465	2.6 %	2.7 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	12	12	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,477	$ 1,477	2.6 %	2.7 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

NOTES TO FINANCIAL STATEMENTS

	December 31, 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***
June 30, 2021		
u. Recognized obligations to return collateral assets (General Account)	$ 1,477	4.0 %
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)

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 June 30, 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:

	6/30/2021			12/31/2020			Change		
(in millions)	**(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	$ 1,069	$ 96	$ 1,165	$ 1,067	$ 100	$ 1,167	$ 2	$ (4)	$ (2)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,069	$ 96	$ 1,165	$ 1,067	$ 100	$ 1,167	$ 2	$ (4)	$ (2)
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,069	$ 96	$ 1,165	$ 1,067	$ 100	$ 1,167	$ 2	$ (4)	$ (2)
(f) DTLs	523	52	575	389	54	443	134	(2)	132
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 546	$ 44	$ 590	$ 678	$ 46	$ 724	$ (132)	$ (2)	$ (134)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 6/30/2021	(2) 6/30/2020	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 383	$ 432	$ (49)
(b) Foreign	-	-	-
(c) Subtotal	$ 383	$ 432	$ (49)
(d) Federal income tax on net capital gains (losses)	100	319	(219)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 483	$ 751	$ (268)

(in millions)	(1) 6/30/2021	(2) 12/31/2020	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 178	$ 178	$ -
(2) Unearned premium reserve	497	488	9
(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	125	143	(18)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	200	197	3
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	67	58	9
(99) Subtotal	$ 1,069	$ 1,067	$ 2
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,069	$ 1,067	$ 2
(e) Capital			
(1) Investments	$ 80	$ 84	$ (4)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	11	11	-
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 96	$ 100	$ (4)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 96	$ 100	$ (4)
(i) Admitted DTAs (2d + 2h)	$ 1,165	$ 1,167	$ (2)
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 32	$ 36	$ (4)
(2) Investments	58	76	(18)
(3) Fixed assets	81	87	(6)
(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	18	21	(3)
(9) Other (including items <5% of total ordinary tax liabilities)	3	3	-
(99) Subtotal	$ 203	$ 234	$ (31)
(b) Capital			
(1) Investments	$ 29	$ 9	$ 20
(2) Real estate	-	-	-
(3) Unrealized gains	343	200	143
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 372	$ 209	$ 163
(c) DTLs (3a99 + 3b99)	$ 575	$ 443	$ 132
4. Net DTAs/DTLs (2i – 3c)	$ 590	$ 724	$ (134)

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 six months ended:

($ in millions)	2021	Effective Tax Rate	2020	Effective Tax Rate
Provision computed at statutory rate	$ 645	21.0 %	$ 843	21.0 %
Intercompany dividends	(110)	(3.6)	-	-
Tax credits	(43)	(1.4)	(36)	(0.9)
Other	(31)	(1.0)	(46)	(1.2)
Change in net deferred income taxes	22	0.7	(10)	(0.2)
Total statutory income taxes	$ 483	15.7 %	$ 751	18.7 %

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
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.

NOTES TO FINANCIAL STATEMENTS

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
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.
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.
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 $4.39 billion of dividends in cash and bonds to its parent, AIH, in the first six months of 2021. See Note 13, Part D for details.

Transactions with ALIC

The Company received ordinary dividends of $392 million from its wholly owned subsidiary, ALIC, during the first six months of 2021. Investments with fair values of $40 million and $333 million were received on April 1, 2021 and May 1, 2021, respectively. Cash of $19 million was received on June 30, 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 June 30, 2021, the Company's reported investment in the Short term pool was $2.09 billion. See Ref # - 001 in table below.

NOTES TO FINANCIAL STATEMENTS

Interdependent Transactions Effective April 1, 2021: Commutation, Division and Merger

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"), Allstate Fire and Casualty Insurance Company ("AFCIC"), Allstate Indemnity Company ("AI"), Encompass Indemnity Company ("EI"), Encompass Property and Casualty Insurance Company ("EPC"), Esurance Insurance Company ("ESIC") and Esurance Property and Casualty Insurance Company ("ESPC") (collectively "Commutation Affiliates"). Under the terms of the Amendments, $185 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	$	100
AFCIC	$	25
AI	$	4
EI	$	11
EPC	$	2
ESIC	$	4
ESPC	$	39

The commutation did not have a net effect on the Company's Statement of Income.

The Company's Plan of Division, in accordance and in full compliance with the Illinois Domestic Stock Company Law, 215 ILCS 5/35B-1, was approved by the Illinois Director of Insurance on March 19, 2021 and effective April 1, 2021. Seven affiliated Illinois domestic insurance companies filed similar plans which were approved and effective April 1, 2021.

Effective April 1, 2021, immediately after the execution of the Amendments, the Company divided. The division of the Company resulted in $303 million of assets and $191 million of liabilities moving to a newly formed Illinois insurance company. The difference between the assets and liabilities transferred represents the capital transferred to the newly formed Illinois insurance 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 Illinois insurance company merged into the surviving company in the merger, ASMI Auto Insurance Company, an Illinois insurance company which is a wholly owned subsidiary of Allstate Insurance Holdings, LLC ("AIH").

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	6/30/2021 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 2,087

The interdependent transactions effective April 1, 2021 were not reported in Schedule Y and there were no amounts related to the transactions reported from (to) the Company as of June 30, 2021.

(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.

(4) Detail of amounts owed to/from a related party – Not applicable.

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.

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)

SCA Entity	June 30, 2021 Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 5	$ -	$ 5
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 %	1,177	1,177	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 1,179	$ 1,177	$ 2
f. Aggregate Total (a+e)		$ 1,184	$ 1,177	$ 7

SCA Entity	December 31, 2020 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.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

	June 30, 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	1,177	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 1,177			
f. Aggregate Total (a+e)			$ 1,177			

	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 six months ended June 30,

(in millions)	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Service cost	$ -	$ -	$ -	$ 2	$ -	$ -
b. Interest cost	-	-	2	2	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(7)	(4)	-	-
f. Prior service cost or credit	-	-	(6)	(1)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (11)	$ (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	818
July 22	-	55
October 19	-	200
December 18	-	400
Total	$ 3,637	$ 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.

J. Cumulative unrealized gains and losses increased unassigned funds by $4.16 billion and $3.53 billion as of June 30, 2021 and December 31, 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

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 $2.36 billion and $2.02 billion as of June 30, 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 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 Vehicle and Property Insurance Company* (N.D. Miss. filed October 2019)*; 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); Mitchell*, et al. v. Allstate Vehicle and Property Insurance Company, et al.* (S.D. Ala. filed August 2021). No classes have been certified in these 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); *Rawlins v. Esurance Property and Casualty Insurance Company* (E.D. Missouri; filed February 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 and the appeal will be fully briefed as of September 8, 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 the 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

NOTES TO FINANCIAL STATEMENTS

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 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.

The Company is defending two putative class actions in California federal court, *Holland Hewitt v. Allstate Life Insurance Company* (E.D. Cal., filed May 2020) and *Farley v. Lincoln Benefit Life Company* (E.D. Cal., filed Dec. 2020), where the plaintiffs generally allege that the defendants failed to comply with certain California statutes which address contractual grace periods and lapse notice requirements for certain life insurance policies. Plaintiffs claim that these statutes apply to life insurance policies that existed before the statutes' effective date. The plaintiffs seek damages and injunctive relief. No classes have been certified in these matters.

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	June 30, 2021	December 31, 2020	June 30, 2021	December 31, 2020
a. Swaps	$ 1,344	$ 1,015	$ 377	$ 1,028
b. Futures	213	155	105	66
c. Options	1,066	19	1,043	-
d. Total	$ 2,623	$ 1,189	$ 1,525	$ 1,094

Off-balance-sheet financial instruments

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

(in millions)	June 30, 2021	December 31, 2020
Commitments to invest in limited partnership interests (1)	$ 2,356	$ 2,015
Private placement commitments	$ 83	$ 35
Other loan commitments	$ 86	$ 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 June 30, 2021 and December 31, 2020, bonds, including LBASS and common stocks with fair values of $1.48 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 second 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	$ 1	$ 2	$ -
Unaffiliated common stocks		-	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	2020				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 3	$ 3	$ -
Bonds	4	-	$ -	$ -	$ -
Unaffiliated common stocks		45	$ 1	$ 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.

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

(in millions)	June 30, 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	$ -	$ 560	$ 24	$ -	$ 584
Bank loans	-	-	516	-	516
SVO-identified investments	118	-	-	-	118
Hybrid securities	-	27	-	-	27
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Total bonds	118	587	540	-	1,245
Perpetual preferred stocks					
Industrial and miscellaneous	-	107	1	17	125
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	592	7	32	218	849
Mutual funds	12	131	-	-	143
Total unaffiliated common stocks	604	138	32	218	992
Cash equivalents					
Money market mutual funds	952	12	-	-	964
Derivative assets					
Equity and index contracts	-	20	-	-	20
Foreign currency contracts	-	16	-	-	16
Total derivative assets	-	36	-	-	36
Total assets at fair value	$ 1,674	$ 880	$ 573	$ 235	$ 3,362
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (13)	$ -	$ -	$ (13)
Credit contracts	-	(12)	-	-	(12)
Foreign currency contracts	-	(10)	-	-	(10)
Total derivative liabilities	-	(35)	-	-	(35)
Total liabilities at fair value	$ -	$ (35)	$ -	$ -	$ (35)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	December 31, 2020 (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					
Equity and index contracts	-	-	-	-	-
Foreign currency contracts	-	10	-	-	10
Total derivative assets	-	10	-	-	10
Total assets at fair value	$ 2,019	$ 343	$ 493	$ 190	$ 3,045
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ -	$ -	$ -	$ -
Credit contracts	-	(18)	-	-	(18)
Foreign currency contracts	-	(17)	-	-	(17)
Total derivative liabilities	-	(35)	-	-	(35)
Total liabilities at fair value	$ -	$ (35)	$ -	$ -	$ (35)

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	$ 160	$ (103)	$ (3)	$ 2
Industrial and miscellaneous	21	11	(7)	1	6
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	1	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	49	-	(21)	-	4
Total assets	$ 493	$ 172	$ (134)	$ (2)	$ 12

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2021
Bonds					
Bank loans	$ 465	$ -	$ (284)	$ (141)	$ 516
Industrial and miscellaneous	22	-	(29)	(1)	24
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	(7)	-	32
Total assets	$ 494	$ -	$ (320)	$ (142)	$ 573

NOTES TO FINANCIAL STATEMENTS

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

(continued)

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

Transfers into Level 3 during the first six 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 six 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 six 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.

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.

Cash Equivalents - 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.

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

NOTES TO FINANCIAL STATEMENTS

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)	June 30, 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	$ 29,700	$ 28,472	$ 1,454	$ 26,558	$ 1,688	$ -	$ -
LBASS	$ 1,091	$ 1,066	$ -	$ 1,068	$ 23	$ -	$ -
Preferred stocks	$ 126	$ 126	$ -	$ 106	$ 3	$ 17	$ -
Unaffiliated common stocks	$ 992	$ 992	$ 604	$ 138	$ 32	$ 218	$ -
Mortgage loans on real estate	$ 543	$ 517	$ -	$ -	$ 543	$ -	$ -
Cash equivalents	$ 3,565	$ 3,565	$ 2,094	$ 1,471	$ -	$ -	$ -
Short-term investments	$ 6	$ 6	$ -	$ 5	$ 1	$ -	$ -
Derivatives	$ 61	$ 53	$ -	$ 61	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 813	$ 812	$ -	$ -	$ 813	$ -	$ -
Unaffiliated surplus notes	$ 9	$ 9	$ -	$ 9	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 61	$ 61	$ -	$ -	$ 61	$ -	$ -
Securities lending reinvested collateral	$ 12	$ 12	$ -	$ 12	$ -	$ -	$ -

	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.

NOTES TO FINANCIAL STATEMENTS

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)	June 30, 2021						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,477	$ 1,477	$ -	$ 1,477	$ -	$ -	$ -
Derivatives	$ 36	$ 35	$ 1	$ 35	$ -	$ -	$ -

	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 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.

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 $26 million 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, including travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing and restrictions on large gatherings. These measures have moderated in 2021 as vaccines have become more widely available in the United States and Canada. There is no way of predicting with certainty how long the pandemic might last. The Company continues to closely monitor and proactively adapt to developments and changing conditions. Currently, it is not possible to reliably estimate the impact to the Company’s operations, but the effects could be material.

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 $2.00 billion, cash equivalents of $122 million, receivable for securities of $209 thousand and cash of $3 million as of June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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

The Company and certain of its affiliated insurance companies were ceding insurers of six ILS agreements and five ILS agreements related to directly-written insurance risks as of June 30, 2021 and December 31, 2020, respectively.

As of June 30, 2021, ILS placements provide $1.68 billion of reinsurance limits for qualifying losses in all states except Florida caused by "Named Peril Basis" events with no reinstatement of limits. ILS placements were comprised of $150 million, $375 million and $400 million (62.5% placed) placements providing occurrence only coverage; and $100 million, $400 million (75% placed) and $500 million placements providing occurrence and aggregate protection.

As of December 31, 2020, ILS placements provide $1.43 billion of reinsurance limits for qualifying losses in all states except Florida caused by "Named Peril Basis" events with no reinstatement of limits. ILS placements were comprised of $150 million and $375 million placements providing occurrence only coverage; and $100 million, $300 million and $500 million placements providing occurrence and aggregate protection.

Allstate declared catastrophes to personal lines property and automobile business can be aggregated to erode the aggregate retention and qualify for coverage under the aggregate limit. Recoveries are limited to our ultimate net loss from the reinsured event. Each agreement's contractual limit applies to Allstate and its ceding affiliated property and casualty companies under the agreement as a group, and not separately to each ceding company. There were 42 and 22 ceding affiliated property and casualty companies under the agreement as a group as of June 30, 2021 and December 31, 2020, respectively. A ceding company's share of loss recovery under an agreement for a loss occurrence is based on the proportion of the ceding company's ultimate net loss for such loss occurrence to the total ultimate net loss incurred by the Company and its ceding affiliated property and casualty companies for the loss occurrence, and is limited to the ceding company's ultimate net loss. Reinsurance recoveries under the contract are limited to our ultimate net loss from a covered event subject to the contract's limit.

The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all of the Company's outstanding ILS contracts. The Company expects to receive proceeds under the terms of the ILS agreements as of June 30, 2021 in the amount of $253 million. The Company did not expect to receive proceeds under the terms of the ILS agreements as of December 31, 2020.

($ in millions)	June 30, 2021		December 31, 2020	
	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:				
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	6	$ 1,675	5	$ 1,425
c. ILS Contracts as Counterparty	-	$ -	-	$ -
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	-	$ -	-	$ -
c. ILS Contracts as Counterparty	-	$ -	-	$ -

22. Events Subsequent

On July 6, 2021, the Company declared an ordinary dividend of $254 million to AIH, which was paid in cash on July 22, 2021.

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

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had the following unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus:

($ in millions) Reinsurer	NAIC Group Code	FEIN	June 30, 2021	December 31, 2020
Michigan Catastrophic Claim Association	0000	AA-9991159	$ -	$ 2,629

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)	June 30, 2021					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 10,320	$ -	$ -	$ -	$ 10,320	$ -
b. All other	32	11	-	-	32	11
c. Total	$ 10,352	$ 11	$ -	$ -	$ 10,352	$ 11

d. Direct unearned premium reserve $ 2.05 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

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the six months ended June 30, 2021 and 2020 subject to retrospective rating features was $2.94 billion and $2.59 billion, respectively. These amounts represented 15.7% and 16.7% of total net premiums written in the six months ended June 30, 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)	June 30, 2021	December 31, 2020
Balance as of January 1	$ 17,869	$ 18,055
Transfers – Plan of Division [1]	(376)	-
Incurred related to:		
Current year	12,106	20,626
Prior years	(284)	(333)
Total incurred	11,822	20,293
Paid related to:		
Current year	6,384	13,206
Prior years	4,223	7,273
Total paid	10,607	20,479
Balance	$ 18,708	$ 17,869

[1] See "Interdependent Transactions Effective April 1, 2021: Commutation, Division and Merger" in Note 10, Parts A, B & C for details.

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.46 billion and $2.72 billion for the six months ended June 30, 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 $(284) million and $(333) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 30, 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 $1.00 billion and $834 million was included as a reduction of loss reserves as of June 30, 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 April 1, 2021, Allstate Life Insurance Company (ALIC) paid a $39.6M dividend to Allstate Insurance Company (AIC) by transferring its membership interest in WPRE to AIC. As a result, AIC became the sole member of WPRE after the asset transfer. On May 1, 2021, ALIC paid dividends to AIC by transferring its membership interest in the following entities to AIC. As a result, AIC became the sole member of the entities after the asset transfers: ALINV Mosaic, LLC, Allstate Finance Company, LLC, Allstate Financial Advisors, LLC, NBInv AF1, LLC NBInv AF2, LLC, NBInv AF3, LLC, NBInv AF4, LLC, NBInv AF5, LLC, NBInv Riverside Cars1, LLC, NBInv Riverside Management, LLC, Road Bay Investments, LLC.

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:
$61,687,516 PLEDGED AS COLLATERAL; $222,747,831 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $18,829,731 ON DEPOSIT WITH STATE AND $1,062,102 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,890,060,959

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	$ 6,428,688,328
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 504,933,516	$ 614,999,695
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,819,586,404	$ 7,043,688,023
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. $ 1,498,597,625

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,498,600,879

16.3 Total payable for securities lending reported on the liability page. $ 1,477,462,913

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: KELLY RUSH 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
BNY MELLON TRUST COMPANY OF ILLINOIS 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	38,377,149	39,334,963	22,842,668	19,251,846	33,453,196	31,210,245
2. Alaska AK	L	17,356,811	18,285,088	6,983,394	8,752,763	15,535,907	12,202,895
3. Arizona AZ	L	20,399,551	20,051,126	10,620,694	8,650,401	18,407,140	24,473,736
4. Arkansas AR	L	15,411,629	16,366,210	6,133,473	6,725,597	10,175,400	10,786,819
5. California CA	L	383,576,435	357,933,216	138,792,513	217,679,695	402,959,688	565,216,593
6. Colorado CO	L	36,277,687	35,208,957	14,195,184	17,890,952	32,048,375	26,537,542
7. Connecticut CT	L	58,158,333	59,827,469	26,506,860	27,827,552	58,534,417	54,808,435
8. Delaware DE	L	7,301,313	22,071,980	8,015,313	4,773,461	103,024,081	66,155,239
9. District of Columbia DC	L	6,560,076	6,160,987	2,989,465	3,128,136	3,567,311	2,654,584
10. Florida FL	L	219,021,649	215,946,128	106,082,504	105,110,379	259,441,681	247,486,508
11. Georgia GA	L	95,401,455	96,980,330	49,259,412	50,613,596	74,046,265	80,923,936
12. Hawaii HI	L	54,218,941	48,802,127	27,894,965	31,035,354	40,485,937	37,562,022
13. Idaho ID	L	5,996,838	6,002,114	3,490,293	2,654,589	3,965,450	4,194,844
14. Illinois IL	L	105,562,130	118,333,650	70,116,192	59,171,576	341,773,220	373,242,853
15. Indiana IN	L	24,738,999	26,145,969	11,532,510	10,610,859	23,772,473	25,597,350
16. Iowa IA	L	3,125,993	3,167,192	937,960	1,243,608	2,066,633	1,998,459
17. Kansas KS	L	8,101,229	8,231,474	2,867,734	3,213,738	4,392,818	3,629,214
18. Kentucky KY	L	27,058,617	27,868,924	11,792,777	13,482,606	19,718,975	22,185,120
19. Louisiana LA	L	123,579,735	124,389,801	106,058,943	57,172,303	132,848,192	93,246,572
20. Maine ME	L	5,702,935	5,992,713	1,545,454	1,465,998	2,664,139	2,870,029
21. Maryland MD	L	114,226,937	116,371,296	49,052,528	56,391,445	120,009,922	139,657,170
22. Massachusetts MA	L	51,147,386	44,632,952	26,617,516	24,158,119	42,627,644	42,080,142
23. Michigan MI	L	33,150,468	40,906,650	28,184,871	48,345,431	320,585,796	2,675,698,434
24. Minnesota MN	L	14,309,905	15,523,497	5,662,789	6,654,258	30,278,658	27,174,109
25. Mississippi MS	L	24,559,007	25,474,994	14,301,960	13,598,441	29,563,626	30,331,771
26. Missouri MO	L	10,568,311	10,944,906	5,046,401	7,800,551	21,748,365	12,671,779
27. Montana MT	L	2,812,885	2,807,179	1,017,574	1,105,685	4,104,599	4,136,698
28. Nebraska NE	L	4,501,236	4,606,693	1,487,817	1,972,995	1,991,266	2,374,038
29. Nevada NV	L	21,478,594	37,052,600	24,713,902	16,222,649	60,341,821	69,860,719
30. New Hampshire NH	L	7,782,597	7,997,082	3,957,803	2,874,026	7,476,683	9,156,438
31. New Jersey NJ	N			19,209,447	14,440,200	602,102,786	597,217,014
32. New Mexico NM	L	13,328,148	14,318,771	5,771,608	5,897,803	20,967,948	22,042,120
33. New York NY	L	428,077,632	439,408,354	230,415,919	236,111,226	806,536,883	809,902,422
34. North Carolina NC	L	57,879,032	57,051,225	23,988,920	28,679,906	42,339,127	33,123,621
35. North Dakota ND	L	6,065,917	6,042,707	2,872,642	2,655,154	4,795,886	4,491,924
36. Ohio OH	L	55,631,529	57,706,237	23,135,571	28,732,017	87,449,994	84,906,701
37. Oklahoma OK	L	16,722,185	17,871,623	7,081,093	8,179,811	11,217,611	11,232,643
38. Oregon OR	L	25,059,647	25,331,904	12,084,353	11,344,935	26,497,767	26,557,890
39. Pennsylvania PA	L	98,610,472	106,607,158	57,209,191	63,945,771	262,217,651	266,089,843
40. Rhode Island RI	L	14,767,441	14,803,039	5,805,135	7,231,218	12,529,101	14,290,145
41. South Carolina SC	L	70,416,224	71,017,542	31,567,468	34,525,848	60,333,560	68,537,487
42. South Dakota SD	L	4,701,626	4,144,515	2,426,990	2,322,878	3,612,744	4,177,825
43. Tennessee TN	L	43,867,274	42,445,235	19,836,304	23,494,117	35,978,723	34,970,458
44. Texas TX	L	46,325,627	46,284,988	21,887,782	25,148,263	47,119,422	49,276,742
45. Utah UT	L	17,528,872	19,198,555	8,081,081	9,687,858	15,195,524	13,384,838
46. Vermont VT	L	3,017,649	3,295,371	1,211,433	1,741,633	1,307,218	1,906,909
47. Virginia VA	L	96,429,014	97,821,331	38,023,340	42,773,441	56,475,009	67,901,386
48. Washington WA	L	67,436,282	68,517,814	41,101,765	35,913,574	100,740,535	92,480,818
49. West Virginia WV	L	13,388,487	14,375,492	4,131,929	4,377,336	9,232,470	9,144,968
50. Wisconsin WI	L	10,299,982	7,122,037	5,227,612	7,077,383	41,077,959	32,972,263
51. Wyoming WY	L	1,973,561	2,039,854	1,161,350	1,070,667	748,533	815,737
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					1,679	1,074
58. Aggregate Other Alien OT	XXX					320,158	309,229
59. Totals	XXX	2,631,991,430	2,678,822,017	1,350,932,402	1,424,929,646	4,470,407,962	6,945,858,352
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					320,158	309,229
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					320,158	309,229

(a) Active Status Counts:

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

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

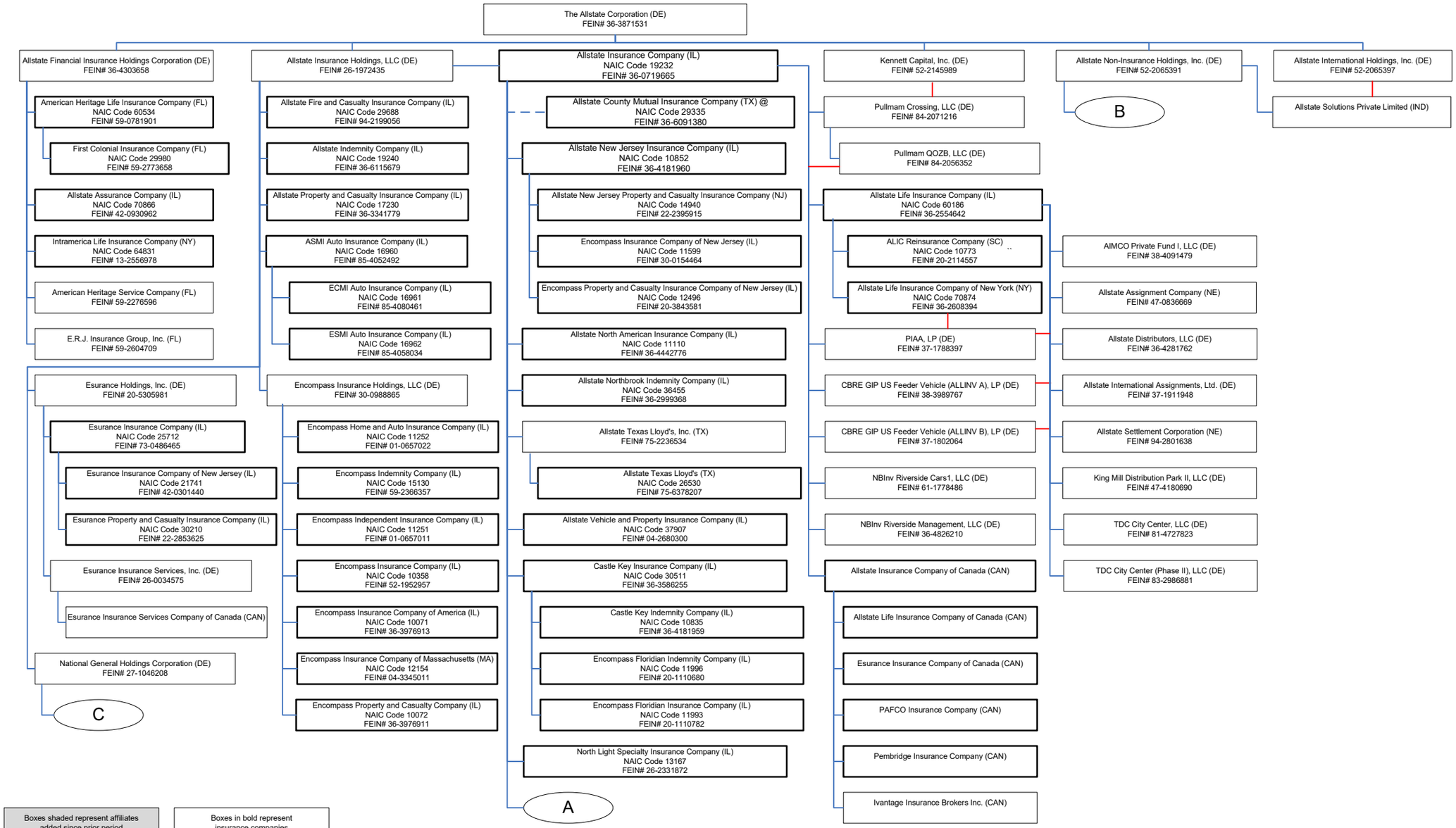
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....

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

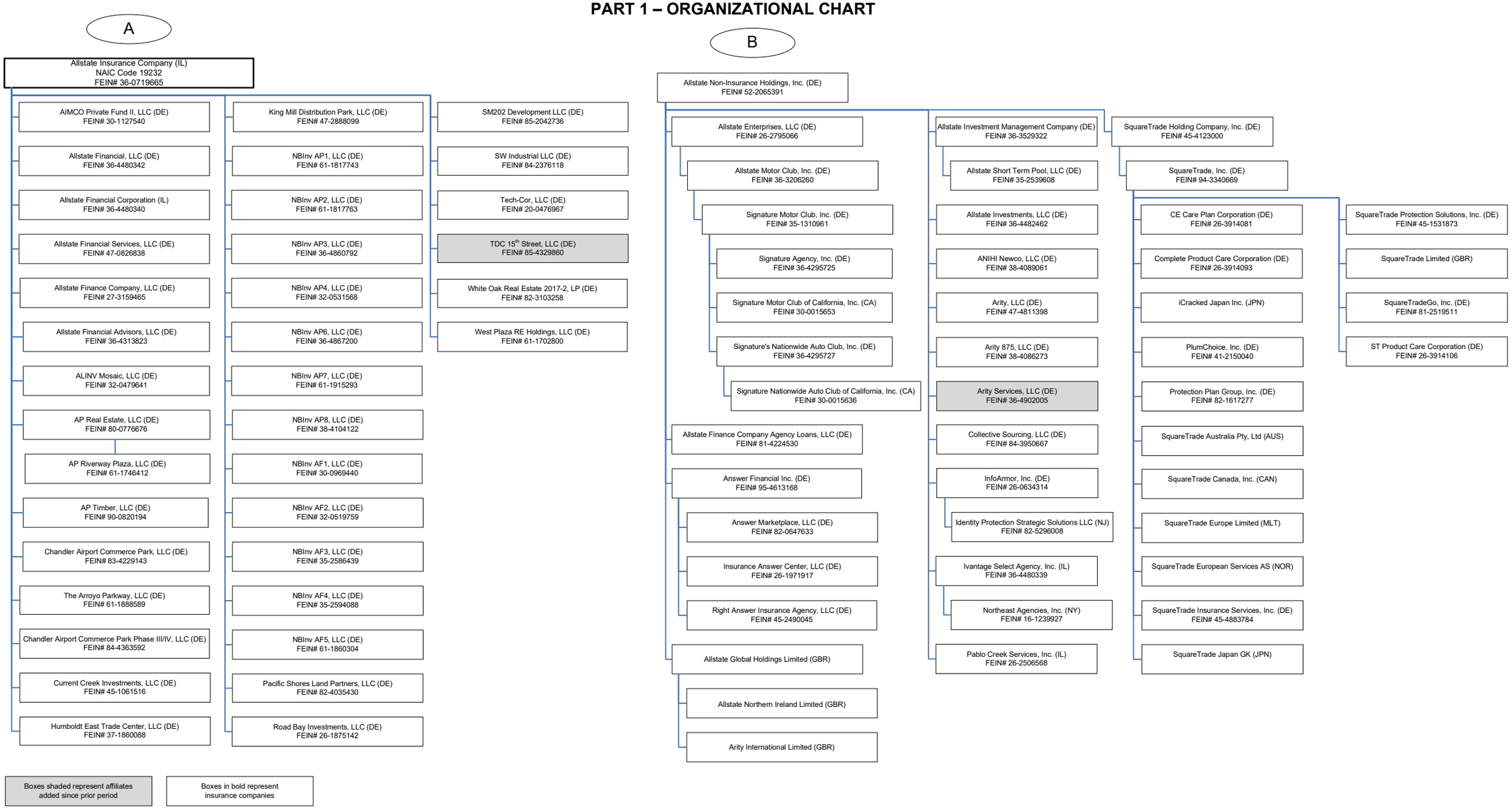


@ Denotes company which is affiliated but not owned

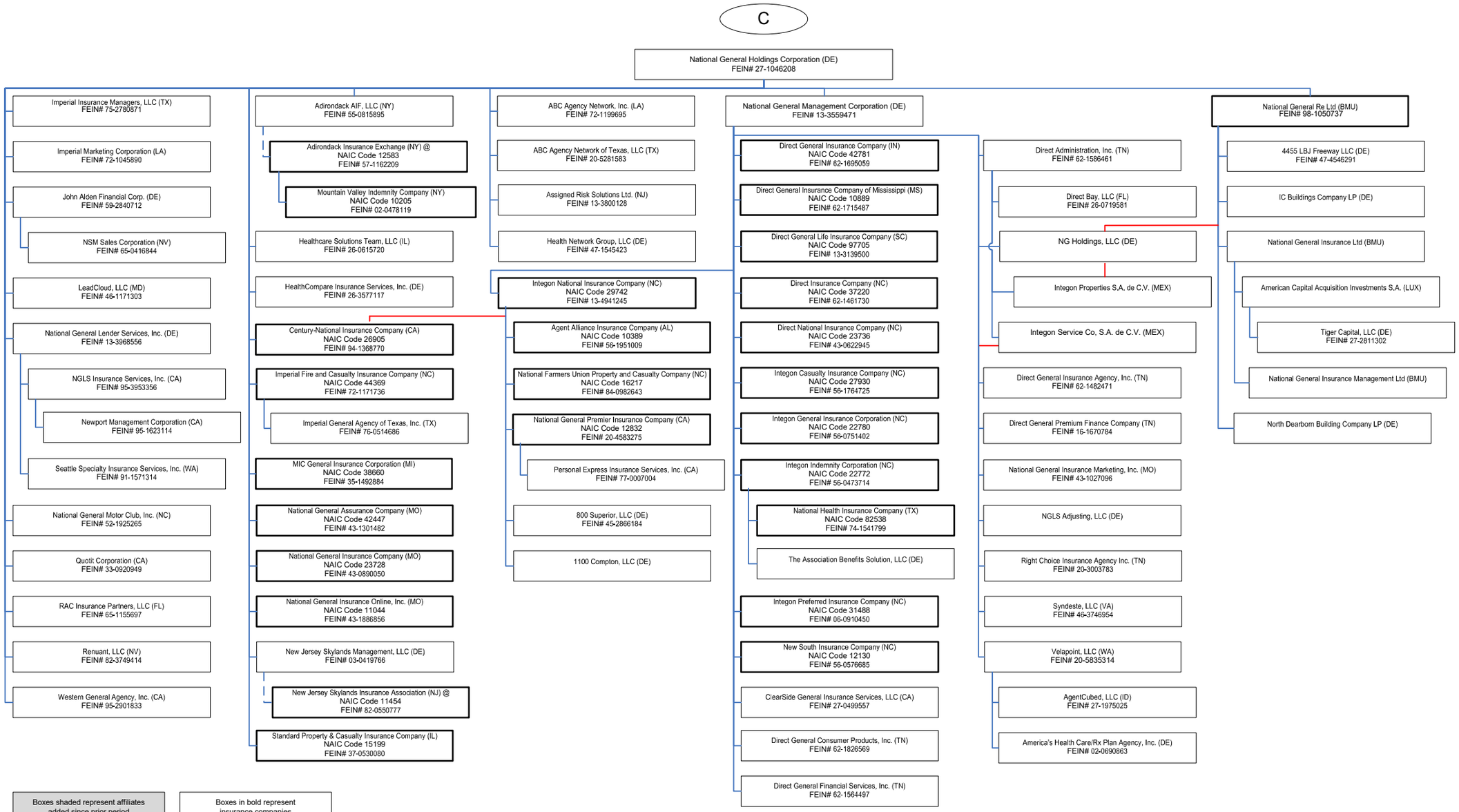
STATEMENT AS OF JUNE 30, 2021 OF THE ALLSTATE INSURANCE COMPANY

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 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 Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate 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	
			36-4902005				Arity Services, 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	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	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	58.000	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	

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 *
			36-4480339				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	
			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	
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 Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate 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	100.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	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 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	
			85-4329860				TDC 15TH Street, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	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	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate 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	356,383	457,502	128.4	74.9
2.	Allied Lines	141,429,082	44,948,765	31.8	16.7
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	911,483,578	365,665,870	40.1	44.7
5.	Commercial multiple peril	100,482,182	58,712,822	58.4	47.5
6.	Mortgage guaranty				
8.	Ocean marine	169,933	(6,313)	(3.7)	26.0
9.	Inland marine	24,771,367	7,109,139	28.7	25.5
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	436,782	(3,622)	(0.8)	152.5
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(518,413)		
17.1	Other liability - occurrence	41,958,284	24,418,737	58.2	42.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	203,283	(6,368,194)	(3,132.7)	(3,010.0)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	579,364,232	799,548,113	138.0	62.2
19.3,19.4	Commercial auto liability	230,857,661	170,978,023	74.1	71.1
21.	Auto physical damage	670,388,645	230,524,637	34.4	31.8
22.	Aircraft (all perils)				
23.	Fidelity	3,217	(88)	(2.7)	1,785.6
24.	Surety	360			
26.	Burglary and theft		11,762		
27.	Boiler and machinery	1,836,427	283,850	15.5	18.0
28.	Credit				
29.	International				
30.	Warranty	5,269,009			
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	815,239	656	0.1	0.0
35.	Totals	2,709,825,663	1,695,763,246	62.6	46.0
	DETAILS OF WRITE-INS				
3401.	Identity theft	815,239	656	0.1	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)	815,239	656	0.1	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	157,159	329,218	339,923
2.	Allied Lines	73,074,497	121,939,121	122,385,070
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	493,241,758	877,162,232	878,456,682
5.	Commercial multiple peril	46,189,996	94,065,660	101,448,342
6.	Mortgage guaranty			
8.	Ocean marine	108,804	187,975	209,286
9.	Inland marine	15,504,143	25,358,290	23,402,274
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	239,250	394,371	414,650
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	22,283,852	41,380,065	55,827,567
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	92,693	194,239	237,128
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	272,882,881	561,250,620	582,192,939
19.3,19.4	Commercial auto liability	124,055,835	244,527,916	250,689,321
21.	Auto physical damage	316,366,579	653,961,750	655,049,575
22.	Aircraft (all perils)			
23.	Fidelity	992	1,913	2,299
24.	Surety	360	360	360
26.	Burglary and theft			
27.	Boiler and machinery	835,999	1,772,733	1,868,179
28.	Credit			
29.	International			
30.	Warranty	4,581,909	8,723,719	5,504,710
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	413,959	741,248	793,711
35.	Totals	1,370,030,667	2,631,991,430	2,678,822,017
	DETAILS OF WRITE-INS			
3401.	Identity theft	413,959	741,248	793,711
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)	413,959	741,248	793,711

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	5,214,431	1,292,571	6,507,002	898,782	(19,337)	879,445	4,094,558	49,384	1,345,381	5,489,322	(221,091)	82,857	(138,235)
2. 2019	2,896,298	714,405	3,610,703	839,829	(49,366)	790,462	2,259,198	99,379	584,674	2,943,252	202,729	(79,717)	123,012
3. Subtotals 2019 + Prior	8,110,728	2,006,976	10,117,705	1,738,610	(68,703)	1,669,907	6,353,756	148,764	1,930,055	8,432,574	(18,362)	3,139	(15,223)
4. 2020	5,177,371	2,242,346	7,419,716	2,492,129	53,145	2,545,274	2,793,961	377,865	1,381,374	4,553,200	108,719	(429,961)	(321,242)
5. Subtotals 2020 + Prior	13,288,099	4,249,322	17,537,421	4,230,740	(15,558)	4,215,181	9,147,717	526,629	3,311,429	12,985,774	90,357	(426,822)	(336,465)
6. 2021	XXX	XXX	XXX	XXX	6,383,281	6,383,281	XXX	3,952,162	1,769,713	5,721,875	XXX	XXX	XXX
7. Totals	13,288,099	4,249,322	17,537,421	4,230,740	6,367,722	10,598,462	9,147,717	4,478,791	5,081,142	18,707,650	90,357	(426,822)	(336,465)
8. Prior Year-End Surplus As Regards Policyholders	20,163,928										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.7	2. (10.0)	3. (1.9)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.7)

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.	Intangible asset	125,260,270	125,260,270		
2506.	OPEB prepaid benefits	78,681,000	78,681,000		
2507.	Advances	11,670,039	11,670,039		
2508.	Accounts receivable from sale of securities	246,800	246,800		
2597.	Summary of remaining write-ins for Line 25 from overflow page	215,915,749	215,858,109	57,640	57,640

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Derivative cash	17,690,663	16,588,138
2505.	Deposit for assumed reinsurance from CNA	13,373,524	14,518,224
2506.	Retroactive reinsurance reserve ceded	(4,095,077)	(3,672,335)
2507.	Securities lending		15,992
2597.	Summary of remaining write-ins for Line 25 from overflow page	26,969,110	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	174,968,451	11,540,945
	2.2 Additional investment made after acquisition	4,239,212	11,360,289
3.	Current year change in encumbrances	(52,243,929)	(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	9,727,800	29,146,023
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	403,385,847	301,473,685
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	403,385,847	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	702,968	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	57,783,386	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)	517,490,222	574,570,640
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	517,490,222	574,570,640
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	517,490,222	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	623,741,746	588,775,970
	2.2 Additional investment made after acquisition	388,704,351	640,569,606
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	592,149,434	(177,467,304)
6.	Total gain (loss) on disposals	6,668,271	2,618,755
7.	Deduct amounts received on disposals	378,182,088	1,158,655,178
8.	Deduct amortization of premium and depreciation	37,806,891	80,599,337
9.	Total foreign exchange change in book/adjusted carrying value	10,055,061	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)	6,733,748,909	5,528,419,025
12.	Deduct total nonadmitted amounts	6,170,557	5,434,292
13.	Statement value at end of current period (Line 11 minus Line 12)	6,727,578,351	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	9,746,186,397	31,083,945,296
3.	Accrual of discount	12,301,345	22,319,390
4.	Unrealized valuation increase (decrease)	167,140,457	(434,194,709)
5.	Total gain (loss) on disposals	425,592,855	1,757,374,316
6.	Deduct consideration for bonds and stocks disposed of	12,993,917,036	31,078,604,704
7.	Deduct amortization of premium	65,325,648	116,772,268
8.	Total foreign exchange change in book/adjusted carrying value	(5,358,749)	8,917,749
9.	Deduct current year's other than temporary impairment recognized	20,971,395	122,111,579
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	27,660,053	21,805,160
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	37,089,151,173	39,795,842,893
12.	Deduct total nonadmitted amounts	7,248,480	6,479,949
13.	Statement value at end of current period (Line 11 minus Line 12)	37,081,902,692	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)	13,609,276,575	14,470,844,996	12,946,634,055	(604,106,228)	13,609,276,575	14,529,381,287		14,638,851,265
2. NAIC 2 (a)	11,950,457,286	1,437,420,477	2,904,239,910	532,645,020	11,950,457,286	11,016,282,873		12,351,385,362
3. NAIC 3 (a)	3,089,093,366	889,333,883	533,569,769	122,035,505	3,089,093,366	3,566,892,986		3,281,703,639
4. NAIC 4 (a)	2,654,816,254	700,823,660	656,531,779	(79,420,872)	2,654,816,254	2,619,687,263		2,402,788,921
5. NAIC 5 (a)	416,656,841	77,369,276	96,056,434	(25,200,074)	416,656,841	372,769,610		309,107,639
6. NAIC 6 (a)	41,026,051	518,425	187,591	(504,264)	41,026,051	40,852,622		52,870,063
7. Total Bonds	31,761,326,372	17,576,310,717	17,137,219,538	(54,550,912)	31,761,326,372	32,145,866,640		33,036,706,890
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	42,312,820			1,126,480	42,312,820	43,439,300		
10. NAIC 3	78,327,476		20,528,725	1,399,738	78,327,476	59,198,489		49,826,182
11. NAIC 4	7,568,634			(6,525,727)	7,568,634	1,042,907		7,090,818
12. NAIC 5								
13. NAIC 6	20,794,993	1,400,000	166,655	382,403	20,794,993	22,410,741		15,854,814
14. Total Preferred Stock	149,003,922	1,400,000	20,695,380	(3,617,106)	149,003,922	126,091,436		72,771,814
15. Total Bonds and Preferred Stock	31,910,330,295	17,577,710,717	17,157,914,918	(58,168,018)	31,910,330,295	32,271,958,076		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 $ 2,384,985,703 ; NAIC 2 $ 222,347,516 ; NAIC 3 $; NAIC 4 $; NAIC 5 $ 898,904 ; 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	6,383,693	XXX	6,408,942	52,249	7,681

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	80,665,114	265,910,523
3. Accrual of discount	1,560	448,011
4. Unrealized valuation increase (decrease)		38,215
5. Total gain (loss) on disposals	43,001	383,746
6. Deduct consideration received on disposals	233,940,077	878,936,705
7. Deduct amortization of premium	298,623	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)	6,383,693	159,912,718
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	6,383,693	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	3,297,030
3.	Unrealized Valuation increase/(decrease)	(4,670,458)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	905,188
6.	Considerations received/(paid) on terminations	(17,980,637)
7.	Amortization	(3,868,043)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	12,316,534
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	18,400,569
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	18,400,569

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		(178,937)		
	3.12 Section 1, Column 15, prior year		5,469,254	(5,648,191)	
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus		(914,523)		
	3.14 Section 1, Column 18, prior year		(471,430)	(443,093)	(6,091,284)
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		(1,093,460)		
	3.24 Section 1, Column 19, prior year plus		4,997,824		
	3.25 SSAP No. 108 adjustments			(6,091,284)	(6,091,284)
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		32,638,597		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		27,640,773		
	4.23 SSAP No. 108 adjustments			27,640,773	
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	2.B	9,643,000	11,349,411	11,138,274	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	190,040	243,196	002824-BF-6	ABBOTT LABORATORIES	1.F FE	11,159,371	10,895,078
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-AMAZON.COM INC	2.B	5,936,100	6,051,418	6,069,492	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	116,986	149,708	023135-BR-6	AMAZON.COM INC	1.D FE	5,934,432	5,919,783
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-CLOROX COMPANY	2.B	8,000,000	8,155,866	8,933,995	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	157,661	201,760	189054-AV-1	CLOROX COMPANY	1.G FE	7,998,205	8,732,235
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-COCA-COLA CO	2.B	13,700,000	13,960,269	13,636,753	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	269,994	345,514	191216-DD-9	COCA-COLA CO	1.E FE	13,690,275	13,291,239
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-WALT DISNEY CO	2.B	24,100,000	24,507,376	25,606,973	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	474,953	607,802	254687-FW-1	WALT DISNEY CO	1.G FE	24,032,422	24,999,171
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-WALT DISNEY CO	2.B	900,000	915,213	956,277	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	17,737	22,698	254687-FW-1	WALT DISNEY CO	1.G FE	897,476	933,579
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-GENERAL DYNAMICS CORPORATION	2.B	8,000,000	8,043,130	8,748,567	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	157,661	201,760	369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.G FE	7,885,469	8,546,807
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-JPMORGAN CHASE & CO	2.B	8,000,000	7,888,072	8,821,030	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	157,661	201,760	46625H-RV-4	JPMORGAN CHASE & CO	1.F FE	7,730,411	8,619,270
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-ORACLE CORPORATION	2.B	4,100,000	4,173,437	4,453,347	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	80,801	103,402	68389X-BU-8	ORACLE CORPORATION	2.A FE	4,092,636	4,349,945
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-PPG INDUSTRIES INC	2.B	12,000,000	12,172,604	12,277,302	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	236,491	302,640	693506-BU-0	PPG INDUSTRIES INC	1.G FE	11,936,113	11,974,662
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	10,000,000	11,316,738	11,559,947	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	197,076	252,200	842400-GQ-0	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	11,119,662	11,307,747
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-UNITED PARCEL SERVICE INC	2.B	9,000,000	9,168,879	10,345,564	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	177,368	226,980	911312-BR-6	UNITED PARCEL SERVICE INC	1.G FE	8,991,510	10,118,584
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-TREASURY NOTE	2.B	9,199,200	10,118,719	10,140,545	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	181,294	232,004	912828-6F-2	TREASURY NOTE	1.A	9,937,424	9,908,541
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-TREASURY NOTE	2.B	5,939,700	6,022,574	5,864,206	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	117,057	149,799	91282C-AU-5	TREASURY NOTE	1.A FE	5,905,517	5,714,407
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-TREASURY NOTE	2.B	9,482,000	9,529,079	9,581,495	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	186,868	239,136	91282C-BQ-3	TREASURY NOTE	1.A FE	9,342,212	9,342,359
126076LC2	CDS INDEX ON CDX.NA.IG.35.V1, effective 01/27/2021, attached to Cash Security-VISA INC	2.B	12,000,000	12,208,321	12,701,468	01/27/2021	12/20/2025	CDS INDEX ON CDX.NA.IG.35.V1	236,491	302,640	92826C-AL-6	VISA INC	1.D FE	11,971,830	12,398,828
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	8,141,755	9,288,067	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	141,755	160,152	10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1.F FE	8,000,000	9,127,915
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMCAST CORPORATION	2.B	8,000,000	8,132,367	8,960,048	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	141,755	160,152	20030N-BY-6	COMCAST CORPORATION	1.G FE	7,990,612	8,799,896
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WALT DISNEY CO	2.B	44,500,000	45,195,377	46,689,160	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	788,512	890,846	254687-FV-3	WALT DISNEY CO	1.G FE	44,406,865	45,798,314

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-WW GRAINGER INC	2.B	8,150,000	8,277,690	8,603,252	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	144,413	163,155	384802-AE-4	WW GRAINGER INC	1.G FE	8,133,277	8,440,098
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	2.B	3,500,000	3,557,331	3,920,511	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	62,018	70,067	459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO	1.G FE	3,495,313	3,850,445
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	2.B	15,533,100	15,784,073	16,051,610	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	275,237	310,957	459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO	1.G FE	15,508,837	15,740,653
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-JOHNSON & JOHNSON	2.B	8,000,000	8,136,955	8,017,206	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	141,755	160,152	478160-CP-7	JOHNSON & JOHNSON	1.A FE	7,995,200	7,857,054
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	9,891,198	9,690,626	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	145,352	164,216	512807-AU-2	LAM RESEARCH CORPORATION	1.G FE	9,745,846	9,526,411
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	8,532,055	9,624,280	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	148,843	168,160	605417-CB-8	MISSISSIPPI POWER COMPANY	1.G FE	8,383,213	9,456,120
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2.B	25,000,000	25,435,941	26,770,273	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	442,984	500,475	68389X-BT-1	ORACLE CORPORATION	2.A FE	24,992,957	26,269,798
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-S&P GLOBAL INC	2.B	6,000,000	6,077,157	6,598,492	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	106,316	120,114	78409V-AM-6	S&P GLOBAL INC	1.G FE	5,970,841	6,478,378
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-US BANCORP	2.B	12,000,000	12,201,881	12,509,419	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	212,632	240,228	91159H-HZ-6	US BANCORP	1.E FE	11,989,248	12,269,191
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,908,100	9,210,581	8,876,993	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	140,127	158,312	912828-3W-8	TREASURY NOTE	1.A	9,070,454	8,718,680
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,947,300	5,455,964	5,516,526	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	87,663	99,040	912828-5C-0	TREASURY NOTE	1.A	5,368,301	5,417,486
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,300,000	2,486,835	2,569,935	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	40,755	46,044	912828-6B-1	TREASURY NOTE	1.A	2,446,080	2,523,891
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,064,000	1,106,315	1,170,254	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	18,853	21,300	912828-6T-2	TREASURY NOTE	1.A	1,087,462	1,148,954
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,391,900	2,562,775	2,585,728	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	42,383	47,883	912828-6X-3	TREASURY NOTE	1.A	2,520,392	2,537,844
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	8,564,900	8,813,930	9,166,276	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	151,765	171,461	912828-J2-7	TREASURY NOTE	1.A	8,662,166	8,994,815
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,194,400	7,595,441	7,699,548	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	127,480	144,025	912828-J2-7	TREASURY NOTE	1.A	7,467,961	7,555,523
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	6,914,000	7,331,090	7,415,936	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	122,512	138,411	912828-K7-4	TREASURY NOTE	1.A	7,208,578	7,277,524
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,463,700	6,016,953	5,923,951	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	96,813	109,378	912828-M5-6	TREASURY NOTE	1.A	5,920,139	5,814,573
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,645,600	5,010,139	4,910,088	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	82,317	93,000	912828-R3-6	TREASURY NOTE	1.A	4,927,822	4,817,088

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	10,000,000	10,797,169	10,569,330	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	177,194	200,190	912828-R3-6	TREASURY NOTE	1.A	10,619,975	10,369,140
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,620,000	6,068,387	5,939,963	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	99,583	112,507	912828-R3-6	TREASURY NOTE	1.A	5,968,804	5,827,457
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,650,500	8,542,152	8,333,812	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	135,562	153,155	912828-V9-8	TREASURY NOTE	1.A	8,406,590	8,180,657
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	2,283,171	2,169,506	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	37,299	42,140	912828-Z9-4	TREASURY NOTE	1.A	2,245,871	2,127,366
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	7,941,468	7,822,462	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	138,250	156,192	912828-ZW-3	TREASURY NOTE	1.A	7,803,218	7,666,270
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	3,188,053	3,136,345	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	55,680	62,906	91282C-AT-8	TREASURY NOTE	1.A FE	3,132,373	3,073,440
12607@FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WESTAR ENERGY INC	2.B	7,000,000	7,107,493	7,723,355	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	124,036	140,133	95709T-AP-5	WESTAR ENERGY INC	1.F FE	6,983,457	7,583,222
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	8,262,187	8,943,551	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	141,905	160,152	037833-BY-5	APPLE INC	1.B FE	8,120,282	8,783,399
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	17,562,802	18,143,884	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	306,102	345,462	06051G-HY-8	BANK OF AMERICA CORP	1.F FE	17,256,700	17,798,422
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	7,895,329	8,127,059	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	124,167	140,133	10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1.F FE	7,771,162	7,986,926
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-CHEVRON USA INC	2.B	5,600,000	5,698,479	6,319,337	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	99,334	112,106	166756-AS-5	CHEVRON USA INC	1.D FE	5,599,145	6,207,231
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	10,177,381	10,522,160	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	177,381	200,190	166764-BX-7	CHEVRON CORP	1.D FE	10,000,000	10,321,970
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	8,108,818	8,035,451	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	124,930	140,994	20030N-CS-8	COMCAST CORPORATION	1.G FE	7,983,888	7,894,457
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMCAST CORPORATION	2.B	6,957,000	7,960,098	7,811,633	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	123,404	139,272	20030N-DK-4	COMCAST CORPORATION	1.G FE	7,836,694	7,672,360
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	7,227,940	8,041,266	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	126,384	142,635	26442U-AH-7	DUKE ENERGY PROGRESS LLC	1.F FE	7,101,556	7,898,631
12607@FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-DUKE ENERGY FLORIDA LLC	2.B	5,320,000	6,280,172	6,139,713	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	94,367	106,501	26444H-AE-1	DUKE ENERGY FLORIDA LLC	1.F FE	6,185,805	6,033,211
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	5,835,318	6,412,052	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	101,538	114,595	459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO	1.G FE	5,733,780	6,297,457
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	8,849,736	8,651,919	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	134,632	151,944	459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO	1.G FE	8,715,103	8,499,975
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	7,258,321	7,422,077	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	122,393	138,131	68389X-BM-6	ORACLE CORPORATION	2.A FE	7,135,928	7,283,946

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-ORACLE CORPORATION	2.B	7,785,000	8,437,521	8,336,263	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	138,091	155,848	68389X-BT-1	ORACLE CORPORATION	2.A FE	8,299,429	8,180,415
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	10,176,584	10,262,491	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	177,381	200,190	723484-AH-4	PINNACLE WEST CAPITAL CORPORATION	1.G FE	9,999,203	10,062,301
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	7,474,000	7,496,389	7,513,552	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	132,575	149,622	91282C-BQ-3	TREASURY NOTE	1.A FE	7,363,815	7,363,930
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	14,797,054	15,801,722	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	252,768	285,271	842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	14,544,286	15,516,452
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	5,705,000	5,864,157	6,037,875	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	101,196	114,208	842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	5,762,961	5,923,667
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	7,112,685	7,090,570	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	124,167	140,133	842400-GV-9	SOUTHERN CALIFORNIA EDISON	1.G FE	6,988,518	6,950,437
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	7,117,283	7,826,824	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	124,167	140,133	854502-AK-7	STANLEY BLACK & DECKER INC	1.G FE	6,993,116	7,686,691
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	8,130,644	7,970,682	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	141,905	160,152	89788M-AC-6	TRUIST FINANCIAL CORP	1.G FE	7,988,739	7,810,530
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,540,800	5,569,967	5,818,810	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	98,283	110,921	912828-2A-7	TREASURY NOTE	1.A	5,471,684	5,707,888
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	8,006,300	9,039,113	8,729,517	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	142,017	160,278	912828-3F-5	TREASURY NOTE	1.A	8,897,097	8,569,239
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,164,300	1,269,261	1,286,392	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	20,653	23,308	912828-4M-9	TREASURY NOTE	1.A	1,248,609	1,263,084
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	6,595,700	7,713,075	7,463,833	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	116,995	132,039	912828-4N-7	TREASURY NOTE	1.A	7,596,080	7,331,793
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,143,600	1,248,697	1,264,682	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	20,285	22,894	912828-4R-8	TREASURY NOTE	1.A	1,228,412	1,241,788
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,713,600	1,868,558	1,888,607	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	30,396	34,305	912828-6A-3	TREASURY NOTE	1.A	1,838,162	1,854,302
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,582,300	2,886,288	2,833,114	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	45,805	51,695	912828-6F-2	TREASURY NOTE	1.A	2,840,483	2,781,419
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,883,600	2,100,046	2,058,089	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	33,412	37,708	912828-6S-4	TREASURY NOTE	1.A	2,066,634	2,020,381
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	3,735,000	4,090,143	4,080,995	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	66,252	74,771	912828-6S-4	TREASURY NOTE	1.A	4,023,891	4,006,225
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	1,618,100	1,692,149	1,710,223	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	28,702	32,393	912828-P4-6	TREASURY NOTE	1.A	1,663,447	1,677,831
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	5,100,000	5,474,659	5,390,358	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	90,464	102,097	912828-P4-6	TREASURY NOTE	1.A	5,384,195	5,288,261

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
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	3,149,600	3,450,890	3,368,778	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	55,868	63,052	912828-Y9-5	TREASURY NOTE	1.A	3,395,022	3,305,726
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	2,024,384	2,098,715	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	35,235	39,766	912828-YG-9	WI TREASURY NOTE	1.A	1,989,149	2,058,949
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	4,365,100	4,546,886	4,486,074	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	77,429	87,385	912828-ZB-9	TREASURY NOTE	1.A	4,469,457	4,398,689
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	9,767,100	9,986,414	9,860,757	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	173,250	195,528	912828-ZL-7	TREASURY NOTE	1.A	9,813,164	9,665,229
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	10,046,200	10,180,859	10,038,937	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	178,201	201,115	91282C-AM-3	TREASURY NOTE	1.A FE	10,002,658	9,837,822
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2.B	2,331,300	2,326,229	2,332,165	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	41,353	46,670	91282C-BH-3	TREASURY NOTE	1.A FE	2,284,877	2,285,495
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WALMART INC	2.B	10,541,000	10,717,970	11,757,087	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	186,978	211,020	931142-EM-1	WALMART INC	1.C FE	10,530,992	11,546,066
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	7,124,167	7,698,026	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	124,167	140,133	95000U-2F-9	WELLS FARGO & COMPANY	1.F FE	7,000,000	7,557,893
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 02/22/2021, attached to Cash Security-DUKE ENERGY CAROLINAS LLC	1.F IF	15,000,000	14,993,758	16,030,522	02/22/2021	09/20/2021	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		373,660	26442C-AV-6	DUKE ENERGY CAROLINAS LLC	1.F FE	14,993,758	15,656,862
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 02/22/2021, attached to Cash Security-TREASURY NOTE	1.F IF	10,000,000	10,000,288	10,242,466	02/22/2021	09/20/2021	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		249,106	91282C-AX-9	TREASURY NOTE	1.A FE	10,000,288	9,993,360
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 02/23/2021, attached to Cash Security-MUFG UNION BANK NA	1.F IF	15,000,000	15,000,000	15,730,486	02/23/2021	09/20/2021	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		385,762	90520E-AK-7	MUFG UNION BANK NA	1.F FE	15,000,000	15,344,724
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 02/23/2021, attached to Cash Security-TREASURY NOTE	1.F IF	10,000,000	9,824,858	10,049,755	02/23/2021	09/20/2021	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		257,175	91282C-AM-3	TREASURY NOTE	1.A FE	9,824,858	9,792,580
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	10,145,478	10,273,815	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	147,418	200,190	02665W-DL-2	AMERICAN HONDA FINANCE CORPORATION	1.G FE	9,998,059	10,073,625
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	9,863,691	10,414,538	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	132,677	180,171	29364D-AV-2	ENTERGY ARKANSAS INC	1.F FE	9,731,015	10,234,367
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-MORGAN STANLEY	2.B	30,457,100	30,906,094	32,244,533	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	448,994	609,721	617446-8Q-5	MORGAN STANLEY	1.F FE	30,457,100	31,634,812
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-MORGAN STANLEY	2.B	9,000,000	9,041,162	10,160,279	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	132,677	180,171	61746B-EF-9	MORGAN STANLEY	1.G FE	8,908,485	9,980,108
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	6,070,086	6,870,014	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	88,451	120,114	641423-CC-0	NEVADA POWER COMPANY	1.F FE	5,981,635	6,749,900
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-ORACLE CORPORATION	2.B	8,241,900	8,830,246	8,977,233	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	121,501	164,995	68389X-BC-8	ORACLE CORPORATION	2.A FE	8,708,745	8,812,239

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-PNC FINANCIAL SERVICES GROUP INC	2.B	5,917,600	5,996,461	6,428,188	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	87,236	118,464	693475-AX-3	PNC FINANCIAL SERVICES GROUP INC	1.G FE	5,909,225	6,309,723
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	6,876,160	7,343,958	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	100,245	136,129	69349L-AS-7	PNC BANK NATIONAL ASSOCIATION	1.G FE	6,775,916	7,207,829
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-PINNACLE WEST CAPITAL CORPORATION	2.B	17,924,800	18,187,615	18,395,310	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	264,245	358,837	723484-AH-4	PINNACLE WEST CAPITAL CORPORATION	1.G FE	17,923,371	18,036,473
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2.B	13,000,000	13,460,115	14,415,606	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	191,644	260,247	842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	13,268,471	14,155,359
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-US BANCORP	2.B	6,150,000	6,240,203	6,789,981	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	90,662	123,117	91159H-HW-3	US BANCORP	1.F FE	6,149,540	6,666,864
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,267,700	5,912,028	5,742,099	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	77,656	105,454	912828-2R-0	TREASURY NOTE	1.A	5,834,372	5,636,644
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,569,300	4,920,424	5,000,258	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	67,360	91,473	912828-4F-4	TREASURY NOTE	1.A	4,853,064	4,908,785
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	1,832,900	2,050,601	2,022,598	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	27,020	36,693	912828-4Z-0	TREASURY NOTE	1.A	2,023,581	1,985,905
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,697,600	7,759,221	7,715,970	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	98,735	134,079	912828-5M-8	TREASURY NOTE	1.A	7,660,486	7,581,891
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,362,400	4,893,566	4,848,651	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	64,310	87,331	912828-5N-6	TREASURY NOTE	1.A	4,829,257	4,761,320
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	1,187,100	1,214,694	1,308,336	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	17,500	23,765	912828-6A-3	TREASURY NOTE	1.A	1,197,194	1,284,572
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,492,100	5,941,906	5,937,152	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	80,964	109,946	912828-6X-3	TREASURY NOTE	1.A	5,860,943	5,827,206
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,518,000	5,959,594	5,918,590	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	81,345	110,465	912828-K7-4	TREASURY NOTE	1.A	5,878,249	5,808,125
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	9,233,700	9,996,844	9,904,039	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	136,122	184,849	912828-K7-4	TREASURY NOTE	1.A	9,860,722	9,719,189
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	8,430,400	9,019,101	9,140,560	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	124,280	168,768	912828-M5-6	TREASURY NOTE	1.A	8,894,822	8,971,792
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,901,600	5,373,018	5,273,141	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	72,259	98,125	912828-U2-4	TREASURY NOTE	1.A	5,300,760	5,175,016
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	6,705,700	7,507,724	7,356,750	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	98,854	134,241	912828-X8-8	TREASURY NOTE	1.A	7,408,869	7,222,508
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	4,264,500	4,520,949	4,589,417	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	62,867	85,371	912828-XB-1	TREASURY NOTE	1.A	4,458,083	4,504,045
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	5,279,000	5,596,457	5,681,212	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	77,822	105,680	912828-XB-1	TREASURY NOTE	1.A	5,518,635	5,575,532

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	4,000,000	4,047,582	4,407,264	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	58,967	80,076	912828-XZ-8	TREASURY NOTE	1.A	3,988,614	4,327,188
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	3,622,402	3,741,943	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	52,860	71,782	912828-YB-0	TREASURY NOTE	1.A	3,569,542	3,670,161
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	5,639,811	5,413,948	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	75,798	102,932	912828-YS-3	TREASURY NOTE	1.A	5,564,013	5,311,016
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	4,990,433	4,742,096	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	67,829	92,109	912828-Z9-4	TREASURY NOTE	1.A	4,922,605	4,649,987
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2.B	2,278,800	2,305,291	2,257,124	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	33,594	45,619	912828-ZN-3	TREASURY NOTE	1.A	2,271,697	2,211,505
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	1,701,773	1,590,379	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	24,536	33,320	912828-ZQ-6	TREASURY NOTE	1.A	1,677,237	1,557,060
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	6,456,027	6,019,820	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	92,874	126,120	912828-ZQ-6	TREASURY NOTE	1.A	6,363,154	5,893,700
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	6,574,382	6,522,978	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	95,822	130,124	912828-ZT-0	TREASURY NOTE	1.A	6,478,560	6,392,854
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	4,029,974	3,916,168	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	58,967	80,076	91282C-AD-3	TREASURY NOTE	1.A FE	3,971,006	3,836,092
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	6,084,639	5,933,478	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	89,629	121,714	91282C-AL-5	TREASURY NOTE	1.A FE	5,995,010	5,811,764
12607@FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-UNITEDHEALTH GROUP INC	2.B	3,500,000	3,549,440	3,954,640	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	51,596	70,067	91324P-CW-0	UNITEDHEALTH GROUP INC	1.G FE	3,497,843	3,884,573
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	7,350,394	7,157,834	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	90,146	122,416	91324P-DP-4	UNITEDHEALTH GROUP INC	1.G FE	7,260,248	7,035,418
PENDING	CALL OPTION ON MAR22 SPX @3500, effective 03/19/2021, attached to Cash Security-TREASURY NOTE	1.A IF	3,521,790	3,905,959	4,283,033	03/19/2021	03/18/2022	CALL OPTION ON MAR22 SPX @3500	375,956	767,160	91282C-AW-1	TREASURY NOTE	1.A FE	3,530,004	3,515,873
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	10,342,227	11,160,094	03/19/2021	03/18/2022	CALL OPTION ON MAR22 SPX @3900	561,593	1,290,375	02665W-DK-4	AMERICAN HONDA FINANCE CORPORATION	1.G FE	9,780,635	9,869,719
PENDING	FUTURE US 2YR NOTE SEP 21, effective 05/26/2021, attached to Cash Security-TREASURY NOTE	1.A IF	400,000	405,347	415,234	05/26/2021	09/30/2021	FUTURE US 2YR NOTE SEP 21		4,687	912828-R6-9	TREASURY NOTE	1.A	405,347	410,547
PENDING	FUTURE US 2YR NOTE SEP 21, effective 05/26/2021, attached to Cash Security-TREASURY NOTE	1.A IF	160,000	162,139	166,094	05/26/2021	09/30/2021	FUTURE US 2YR NOTE SEP 21		1,875	912828-R6-9	TREASURY NOTE	1.A	162,139	164,219
PENDING	CALL OPTION ON JUN22 SPX @3800, effective 06/18/2021, attached to Cash Security-TREASURY NOTE	1.A IF	3,749,805	4,487,601	4,550,557	06/18/2021	06/17/2022	CALL OPTION ON JUN22 SPX @3800	484,701	568,440	912828-B6-6	TREASURY NOTE	1.A	4,002,900	3,982,117
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-TREASURY NOTE	3.B	4,500,000	4,536,916	4,776,252	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(26,880)	18,731	912828-G3-8	TREASURY NOTE	1.A	4,563,796	4,757,522
78482#BK4	CALL OPTION ON SEP21 SPX @3000, effective 09/18/2020, attached to Cash Security-TREASURY NOTE	1.A	2,987,523	3,147,486	4,241,387	09/18/2020	09/17/2021	CALL OPTION ON SEP21 SPX @3000	103,572	1,166,805	912828-N3-0	TREASURY NOTE	1.A	3,043,915	3,074,582
PENDING	CALL OPTION ON DEC21 SPX @3350, effective 12/18/2020, attached to Cash Security-TREASURY NOTE	1.A IF	3,338,469	3,635,948	4,352,091	12/18/2020	12/17/2021	CALL OPTION ON DEC21 SPX @3350	226,372	869,130	912828-2U-3	TREASURY NOTE	1.A	3,409,576	3,482,961
9999999999 - Totals				1,023,099,571	1,053,071,299	XXX	XXX	XXX	17,231,288	24,750,156	XXX	XXX	XXX	1,005,868,283	1,028,321,143

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	23	1,076,624,449					13	863,402,417
2. Add: Opened or Acquired Transactions	24	275,091,504	7	5,830,087					31	280,921,591
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,290,277	XXX	640,451	XXX		XXX		XXX	2,930,727
4. Less: Closed or Disposed of Transactions	14	63,739,642	16	57,157,203					30	120,896,845
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	420,106	XXX	2,838,213	XXX		XXX		XXX	3,258,319
7. Ending Inventory	23	1,076,624,449	14	1,023,099,571					14	1,023,099,571

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	18,400,569	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(178,937)	
3.	Total (Line 1 plus Line 2)		18,221,632
4.	Part D, Section 1, Column 6	54,789,561	
5.	Part D, Section 1, Column 7	(36,567,929)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	25,912,875	
8.	Part B, Section 1, Column 13	(223,041)	
9.	Total (Line 7 plus Line 8)		25,689,834
10.	Part D, Section 1, Column 9	61,290,186	
11.	Part D, Section 1, Column 10	(35,600,352)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	907,208,803	
14.	Part B, Section 1, Column 20	18,464,634	
15.	Part D, Section 1, Column 12	925,673,437	
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	34,671,932,510	50,224,728,479
3.	Accrual of discount	299,190	1,533,781
4.	Unrealized valuation increase (decrease)	8,893	29,135
5.	Total gain (loss) on disposals	88,328	(694,548)
6.	Deduct consideration received on disposals	32,742,136,799	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)	3,565,237,892	1,635,077,429
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,565,237,892	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
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				99,620
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				220,597
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				21,881
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				1,588
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				45,984
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				741,204
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS		1,157,000		1,116,697
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS		494,203		(44,250)
Tempe Industrial	Tempe	AZ	05/01/2021	VARIOUS	22,810,000		22,810,000	
Courthouse Apartments	Wheaton	IL	05/01/2021	VARIOUS	42,500,000	29,870,667	12,629,333	(26,370)
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS	63,615,449	20,365,000	43,250,449	56,366
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS	11,442,799		11,442,799	1,097,412
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS	34,600,202		34,600,202	
0199999. Acquired by Purchase					174,968,451	51,886,870	124,732,784	3,330,728
0399999 - Totals					174,968,451	51,886,870	124,732,784	3,330,728

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		294,747	14,553,838
400009	TAMPA	FL		06/07/2019	4.510		95,662	30,302,146
400013	RALEIGH	NC		09/13/2019	4.250		106,030	12,332,747
0599999. Mortgages in good standing - Commercial mortgages-all other							496,438	57,188,731
0899999. Total Mortgages in good standing							496,438	57,188,731
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							496,438	57,188,731

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
123575	ATLANTA	GA		06/15/2016	04/22/2021	18,907,823							18,907,823	18,907,823			
400003	HOUSTON	TX		03/28/2018	05/27/2021	13,500,000							13,500,000	13,500,000			
0199999. Mortgages closed by repayment						32,407,823							32,407,823	32,407,823			
123370	MARLTON	NJ		02/23/2012		98,275							98,275	98,275			
123525	EDINA	MN		04/10/2015		307,588							307,588	307,588			
123580	LAKEWOOD	CO		10/31/2016		165,282							165,282	165,282			
123600	SEATTLE	WA		06/30/2017		452,339							452,339	452,339			
123669	OLATHE	KS		10/31/2019		148,994							148,994	148,994			
123677	DAYTON	OH		10/23/2019		204,036							204,036	204,036			
0299999. Mortgages with partial repayments						1,376,513							1,376,513	1,376,513			
0599999 - Totals						33,784,336							33,784,336	33,784,336			

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
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	5.C S	02/14/2011	2		226,687			1.750
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									226,687			XXX
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		08/04/2020			19,988			85.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									19,988			XXX
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3		2,485,633		1,072,227	28.000
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017	3		1,506,372		8,791,842	0.860
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3		2,722		3,125,072	6.050
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019			68,951			63.170
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP		04/17/2020	3		158,161		19,515,693	5.290
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		970,911		7,414,473	0.990
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		11/04/2019	3		5,318,668		11,728,386	1.730
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		15,042		4,550,882	0.700
000000-00-0	ARSENAL IO CO-INVEST 2 LP	NEW YORK	NY	ARSENAL CAPITAL PARTNERS		09/19/2019	3		300,288			14.420
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		113,400		18,316,746	2.210
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		1,140,165		4,074,075	1.500
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		80,589		5,247,078	2.600
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020			93,931		3,778,303	74.560
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		105,000			10.500
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		12/01/2010	3		170,732		2,784,411	0.860
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		04/22/2021	3	2,016,596			18,383,404	1.750
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			13,917,427		39,337,600	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			1,050,482		1,049,203	2.310
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3		2,943,194		7,219,660	0.080
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		324,168		9,078,854	0.330
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP		03/17/2021			84,622		7,369,717	12.920
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			271,322		25,966,820	1.500
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019			59,766		428,926	12.740
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	COMP Capital Advisors		01/17/2014	3		37,540		1,690,280	0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		3,488,538		25,435,830	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			73,374			35.670
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			243,578		13,142,630	8.650
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			114,573		3,476,548	6.440
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		02/11/2020			1,252,569		20,033,630	7.220
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		03/16/2020			1,700,379		16,699,030	16.510
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS		10/23/2020			2,420,234		14,035,834	5.480
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		2,014,998		9,255,698	5.150
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3		8,118,596		3,131,404	5.180
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		548,299		6,509,004	0.660
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			136,665		3,210,210	2.890
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			511,350		9,210,525	1.600
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3		231,770		39,771,766	2.800
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		1,425,875		15,645,282	0.990
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		434,154		13,861,143	2.090
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3	1,062,500			20,187,500	1.520
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			3,796,923		10,261,851	13.410
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			169,135		12,349,516	2.770
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3		672,380		367,503	18.800
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		3,002,805		18,259,995	1.080
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		665,930		4,718,053	9.140
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		67,853		10,089,006	21.900
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020	3		70,453			100.000
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		5,374			2.530
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		369,500		10,020,834	5.200
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		926,632		8,144,917	0.340
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS		12/04/2020	3		4,263,494		31,201,728	5.410
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co		12/28/2004	3		991			3.080

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
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		538,185		2,360,497	2.680
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		1,536,541		10,012,171	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			83,647		3,028,384	25.700
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			385,184		1,979,037	12.590
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		11/25/2020	3		121,402			10.860
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019	3		34,289		5,429,965	3.680
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3		688,801		4,784,370	1.230
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3		177,379		2,315,036	0.490
000000-00-0	MONARCH CAPITAL PARTNERS V LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		11/02/2020			5,420,000		28,455,000	1.890
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3	1,698,279			15,364,465	0.430
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		52,134		10,884,003	10.430
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3		4,971,397		16,181,274	4.740
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3		99,504		212,113	0.150
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		389,375		51,384	2.920
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		169,119		996,438	0.410
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		1,194,903		7,008,913	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3		656,894		3,993,099	3.500
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		06/28/2018	3		17,153			21.410
000000-00-0	NQ PE PROJECT STINGRAY CO-INVEST LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		01/08/2021	3		3,035,669			33.390
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		129,019		2,009,359	0.700
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		51,694		282,549	0.820
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3		6,688,969		15,919,337	0.800
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		10/29/2019	3		8,508			0.470
000000-00-0	ONCAP III	Toronto	CAN	ONCAP		07/08/2011	3		192,750		1,466,020	4.510
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3		2,787,918		8,794,384	2.560
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011	3		1,006,687		2,798,155	2.330
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2		1,793			6.450
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		2,271,998		12,021,473	0.250
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		14,172			8.420
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS		01/26/2021	3		4,521,233		20,259,144	10.520
000000-00-0	PORTFOLIO PRENDI LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		06/11/2021		8,000,000				22.540
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		05/10/2021	3	3,799,294			22,197,454	1.560
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		72,351		531,997	2.370
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		1,323,395		1,081,509	0.910
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		1,466,615		12,634,444	0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		65,804		1,817,794	5.710
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3		84,316		1,656,312	6.350
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3		470,449		9,864,895	2.650
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		473,652		1,037,722	0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		943,968		7,992,631	0.320
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		23,954		1,177,728	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		62,845		3,709,301	2.560
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		2,221			0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		1,737			0.070
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		2,744,928		9,381,742	0.410
000000-00-0	SUNSTONE PARTNERS II LP	PALO ALTO	CA	SUNSTONE PARTNERS		03/26/2021	3		1,241,959		14,750,858	3.410
000000-00-0	STRATEGIC VALUE DISLOCATION FUND LP	GREENWICH	CT	STRATEGIC VALUE PARTNERS		09/16/2020			8,130,900		13,550,000	2.710
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3	4,400,628	12,674,420		26,300,752	0.260
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017			1,422,461		11,596,380	5.320
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL		06/28/2021	3	822,135			335,295	1.580
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		55,736		495,840	0.090
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016			695,202		314,209	39.720
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019			2,776,791		5,255,581	0.990
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020			8,808,299		21,762,691	1.330
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		4,127,370		8,913,836	2.870
1999999. Joint Venture Interests - Common Stock - Unaffiliated								21,799,432	152,861,196		872,908,630	XXX

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
000000-00-0	ALLSTATE FINANCIAL ADVISORS LLC	Dover	DE	ALLSTATE INSURANCE COMPANY		05/01/2021		646,103				100.000
000000-00-0	ALLSTATE FINANCE COMPANY	Dover	DE	ALLSTATE INSURANCE COMPANY		05/01/2021		103,506,371				100.000
000000-00-0	ROAD BAY INVESTMENTS, LLC	Dover	DE	ALLSTATE INSURANCE COMPANY		05/01/2021		57,474				100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								104,209,948				XXX
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021			724,192		20,969,363	15.870
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			39,541		638,453	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			58,088		4,284,354	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			63,402		5,608,724	0.380
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	RENO	NV	DERMODY PROPERTIES		08/17/2020			1,352,660		272,269	26.980
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			4,949,404		14,483,649	13.460
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019			758,919		8,004,393	7.200
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			20,561			0.310
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019			14,580,000			7.380
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			26,533			9.260
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		05/01/2021		39,982,318	314,433			51.720
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		05/01/2021		24,472,034				50.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group		09/30/2008			4,294		219,629	2.650
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			619			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			6,201		1,017,880	0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES		05/01/2021		52,242,580	163,164			49.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			7,420			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			5,749		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			83,458		7,758,707	1.750
2199999. Joint Venture Interests - Real Estate - Unaffiliated								116,696,932	23,158,638		65,326,489	XXX
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors		07/13/2017			2,293			95.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company		04/05/2019			11,467			90.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	CHANDLER	AZ	Ryan Company		04/05/2019			2,293			90.000
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors		10/30/2020			8,249,848		2,581,202	95.000
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company		06/21/2021		6,044,891			13,855,109	85.000
2299999. Joint Venture Interests - Real Estate - Affiliated								6,044,891	8,265,900		16,436,311	XXX
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS		12/24/2019			421,421		34,238,092	7.480
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			76,310		3,497,147	9.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			5,600,000		22,400,000	56.000
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		08/20/2018			101,723		2,057,423	32.860
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES		05/07/2021		5,964,282			44,035,718	5.680
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016			5,262,213		326,548	4.350
2599999. Joint Venture Interests - Other - Unaffiliated								5,964,282	11,461,667		106,554,928	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT		05/01/2021		21,869,481				55.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		05/01/2021		71,637				55.000
2699999. Joint Venture Interests - Other - Affiliated								21,941,118				XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI	Dover	DE	Direct		04/20/2021		18,761,030			181,238,970	100.000
3099999. Collateral Loans - Affiliated								18,761,030			181,238,970	XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019			(107,288)		11,025,356	11.580
000000-00-0	AEGON LIHTC FUND 62 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		04/15/2021		30,000,000			28,407,800	20.480
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL		10/18/2018			(20,183)		3,531,683	8.410
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL		03/16/2020			(11,910)		15,778,585	8.980
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL		10/29/2020			(29,932)		14,809,719	10.760
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA		04/11/2012			(216,023)		35,610	12.400
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA		12/22/2017			(17,248)		1,901,369	13.860
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA		06/27/2018			(126,604)		1,085,281	11.170
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA		01/03/2019			(137,508)		1,932,681	4.930
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA		01/06/2020			(229,554)		14,594,389	4.910
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP	INDIANAPOLIS	IN	CREA		06/21/2021		30,000,000			29,430,681	8.390
000000-00-0	PNC LIHTC FUND 80 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/23/2021		35,027,295			31,918,050	23.610
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets		10/25/2017			1,020		2,428,195	8.630

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
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018			(83,511)		3,855,942	7.480
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			(1)		65,123	11.900
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017			(10,690)		2,129,586	9.310
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018			(80,145)		4,086,922	12.340
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019			(150,169)		6,863,376	10.170
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019			224,211		10,121,215	12.200
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXXV LP	GREENWICH	CT	RICHMAN GROUP		06/30/2021		35,000,000			35,000,000	17.370
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018			(17,629)		3,005,764	8.840
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017			301,698		1,747,416	11.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			(38)		46,488	8.430
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			3,724		130,115	9.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 50 LP	IRVINE	CA	WNC & ASSOCIATES		04/12/2021		30,000,000			29,514,834	17.050
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								160,027,295	(707,777)		253,446,178	XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	BOSTON	MA	BOSTON FINANCIAL		10/18/2018			133,247		3,277,072	67.460
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL		03/16/2020			(30,608)		1,120,202	8.980
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	BOSTON	MA	BOSTON FINANCIAL		03/16/2020			(9,922)		564,693	8.980
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP NY STATE EASTERN GARDENS	BOSTON	MA	BOSTON FINANCIAL		09/30/2020			189,417		3,878,686	
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC	INDIANAPOLIS	IN	CREA		12/14/2018			(1,856)		11,236,729	100.000
000000-00-0	R4 PMGA ACQUISITION LLC STATE	NEW YORK	NY	R4 CAPITAL		07/01/2020			(398,000)		4,854,400	39.190
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		5,376,971	(20)		5,126,468	98.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021		10,324,186			9,830,063	100.000
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	CLEVELAND	OH	RBC CAPITAL MARKETS		03/12/2019			(3)		22,795	7.480
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								15,701,157	(117,745)		39,911,108	XXX
4899999. Total - Unaffiliated								320,189,098	186,902,653		1,338,147,333	XXX
4999999. Total - Affiliated								150,956,987	8,265,900		197,675,281	XXX
5099999 - Totals								471,146,085	195,168,552		1,535,822,614	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
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	06/10/2021	547,541							547,541	547,541				
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							547,541							547,541	547,541				
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	08/04/2020	04/01/2021	266,853							266,853	266,853				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							266,853							266,853	266,853				
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	05/12/2021	281,111							281,111	281,111				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	06/30/2021	489	(489)				(489)							

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	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP	04/17/2020	04/30/2021	2,613							2,613	2,613				
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	06/30/2021	3,866,633							3,866,633	3,866,633				
000000-00-0	ARSENAL IO CO-INVEST 2 LP	NEW YORK	NY	ARSENAL CAPITAL PARTNERS	09/19/2019	04/23/2021	29,855							29,855	29,855				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	06/30/2021	8	(288)				(288)	280						
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	05/17/2021	757,915							757,915	757,915				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	05/25/2021	191,630							191,630	191,630				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	06/28/2021	8,853,053							8,853,053	8,853,053				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	06/30/2021	7,965,937							7,965,937	7,965,937				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	06/17/2021	4,688,154							4,688,154	4,688,154				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	06/29/2021	1,993,877							1,993,877	1,993,877				
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021	06/18/2021								5,447,978	5,447,978				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	06/16/2021	3,080,537							3,080,537	3,080,537				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	06/30/2021	3,156	(3,156)				(3,156)							
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	06/30/2021	685,075							685,075	685,075				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	05/01/2021	2,495,297							2,495,297	2,495,297				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	06/02/2021	731,486							731,486	777,011	45,525		45,525	
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	04/14/2021	106,503							106,503	104,602	(1,901)		(1,901)	
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020	05/03/2021	28,267							28,267	28,267				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/16/2020	06/11/2021	3,216,724							3,216,724	3,216,724				
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	06/29/2021	121,452							121,452	121,452				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	06/28/2021	11,798,278							11,798,278	11,798,278				
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	04/23/2021	650,030							650,030	650,030				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	04/28/2021	548,299							548,299	548,299				
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	05/28/2021								1,907,362	1,907,362				
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	05/28/2021								5,391,972	5,391,972				
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL	12/03/2020	04/16/2021	680							680	670	(10)		(10)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	06/04/2021	5,200,559							5,200,559	5,603,120	402,561		402,561	
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	04/15/2021	1,124,574							1,124,574	1,124,574				
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015	05/20/2021	883,913							883,913	883,913				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	05/18/2021	91,955	(91,955)				(91,955)							91,554
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	06/03/2021	2,230,712							2,230,712	2,230,712				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	05/12/2021	2,169,401							2,169,401	2,169,401				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	04/12/2021	63,677							63,677	63,677				
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL	10/21/2019	06/30/2021	1,244,160							1,244,160	1,244,160				
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	05/26/2021	1,030,533							1,030,533	1,030,533				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	05/14/2021	1,345,398							1,345,398	1,345,398				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	06/09/2021	1,982,764							1,982,764	1,982,764				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	06/02/2021	188,522							188,522	188,522				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	04/13/2021	29,942							29,942	29,942				
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	05/19/2021	31,252,204							31,252,204	31,252,204				
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS	12/04/2020	05/11/2021	746,804							746,804	745,738	(1,066)		(1,066)	
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	06/29/2021	136,446	1,881,658				1,881,658		2,018,104	2,018,104				(1,881,621)
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	04/20/2021	5,108,973							5,108,973	5,108,973				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	05/28/2021	106,615							106,615	106,615				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	06/18/2021	7,151							7,151	7,151				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS	07/21/2004	06/30/2021	807	(807)				(807)							
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	06/06/2018	06/30/2021	1,441	(1,441)				(1,441)							
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	06/01/2021	147,177							147,177	147,177				
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	04/20/2021	44,294							44,294	86,938	42,644		42,644	
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	05/13/2021	2,844,260							2,844,260	2,844,260				
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/25/2020	06/17/2021	8,352,676							8,352,676	8,352,676				
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	06/17/2021	1,136,053							1,136,053	1,136,053				

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	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	05/12/2021	2,950,395							2,950,395	2,950,395				
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	06/09/2021	5,435,631							5,435,631	5,435,631				
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	05/10/2021	251,512							251,512	251,512				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	06/14/2021	357,018							357,018	357,018				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	06/03/2021	389,375							389,375	389,375				
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	05/26/2021	538,768							538,768	538,768				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	06/07/2021	733,184							733,184	733,184				
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PGIM PRIVATE CAPITAL	11/20/2018	04/30/2021	587,341							587,341	587,341				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS	04/20/2020	04/23/2021	406							406	406				
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	05/21/2021	362,262	(362,262)				(362,262)							287,635
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	06/07/2021	126,946							126,946	126,946				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	06/02/2021	136,348							136,348	60,186	(76,162)		(76,162)	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	04/05/2021	1,055,605							1,055,605	1,055,605				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	06/23/2021	466							466	466				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	04/21/2021	1,385,514							1,385,514	1,385,514				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	06/23/2021	335,031							335,031	335,031				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	05/26/2021	55,426							55,426	55,426				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	06/30/2021	82,722							82,722	82,722				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	06/30/2021	1,235	(90)				(90)	(1,146)						
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS	05/10/2021	05/10/2021								720,238	720,141	(97)		(97)	
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	06/29/2021	1,332,513							1,332,513	1,332,513				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	06/04/2021	1,168,844							1,168,844	1,168,844				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	06/02/2021	506,613							506,613	506,613				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	06/02/2021	3,254,393							3,254,393	3,254,393				
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	06/01/2021	578,469							578,469	578,469				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	06/17/2021	121,948							121,948	121,948				
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	04/08/2020	06/18/2021	4,919							4,919	4,919				
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	05/26/2021	938,669							938,669	938,669				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	06/30/2021	2,445	(2,445)				(2,445)							
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	06/15/2021	5,877,743							5,877,743	5,877,743				
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	04/09/2021	256,558							256,558	256,558				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	06/11/2021	268,446							268,446	268,446				
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS	04/15/2021	06/25/2021								25,811	25,811				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	05/20/2021	67,523							67,523	67,523				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	06/30/2021	1,016,246							1,016,246	1,016,246				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	06/30/2021	2,126,817							2,126,817	2,126,817				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	06/28/2021	1,496,684							1,496,684	1,496,684				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	04/29/2021	291,516							291,516	291,516				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							153,663,601	1,418,725				1,418,725	(866)	168,574,822	168,986,315	411,493		411,493	(1,502,432)
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	10/29/2014	04/06/2021	2,626,888							2,626,888	2,650,874	23,987		23,987	
2099999. Joint Venture Interests - Common Stock - Affiliated							2,626,888							2,626,888	2,650,874	23,987		23,987	
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	06/29/2021	63,527							63,527	64,476	949		949	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	06/28/2021	1,774,353							1,774,353	1,774,353				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PROPERTIES	12/27/2018	05/20/2021	2,825,780							2,825,780	2,825,780				
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	06/24/2021	661,050							661,050	661,050				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	06/30/2021	7,698,019	898				898		7,698,917	7,698,917				88,237
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019	05/07/2021	320,659							320,659	320,659				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	06/30/2021	127,989							127,989	127,989				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	06/04/2021	406,227							406,227	406,227				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	04/30/2021	246,470							246,470	246,470				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/30/2021	4,294							4,294	4,294				

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	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	06/24/2021	430,950							430,950	430,950				
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	06/30/2021	1,473,160							1,473,160	1,473,160				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	05/26/2021								221,405	221,405				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	10/01/2004	06/30/2021	17,412	(17,412)				(17,412)							
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	05/17/2021	2,289,077							2,289,077	2,289,077				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							18,338,967	(16,514)				(16,514)		18,543,857	18,544,807	949		949	88,237
000000-00-0	AP Timber LLC	Dover	DE	ALLSTATE INSURANCE COMPANY	05/22/2012	06/22/2021	5,272,000							5,272,000	5,272,000				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	06/17/2021	1,066,500							1,066,500	1,066,500				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	04/30/2021	67,345							67,345	67,345				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	04/30/2021	67,345							67,345	67,345				
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors	07/13/2017	06/08/2021	154,824	(4,543)				(4,543)		150,281	150,281				
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-III)	CHANDLER	AZ	Ryan Company	04/05/2019	04/30/2021	5,706,507	(1,940,243)				(1,940,243)		3,766,264	3,766,264				3,354,699
000000-00-0	THE ARROYO PARKWAY LLC	PASADENA	CA	Edgewood Realty Partners	04/25/2019	06/30/2021	450,000							450,000	450,000				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	04/20/2021	304,000							304,000	304,000				
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	06/21/2021	432,280							432,280	432,280				
2299999. Joint Venture Interests - Real Estate - Affiliated							13,520,802	(1,944,787)				(1,944,787)		11,576,016	11,576,016				3,354,699
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	06/29/2021	(137)							(137)	(3,076)	(2,939)		(2,939)	
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	05/04/2021	924,411							924,411	924,411				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	05/25/2021	9,375							9,375	9,375				
2599999. Joint Venture Interests - Other - Unaffiliated							933,649							933,649	930,710	(2,939)		(2,939)	
000000-00-0	AIC COLLATERAL LOAN	Dover	DE	ALLSTATE INSURANCE COMPANY	05/24/2017	04/20/2021	18,619,125							18,619,125	18,619,125				96,882
3099999. Collateral Loans - Affiliated							18,619,125							18,619,125	18,619,125				96,882
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	06/29/2021	6,807,165							6,807,165	11,012,042		4,204,877	4,204,877	
4699999. Any Other Class of Assets - Unaffiliated							6,807,165							6,807,165	11,012,042		4,204,877	4,204,877	
4899999. Total - Unaffiliated							180,557,776	1,402,211				1,402,211	(866)	195,673,887	200,288,268	409,504	4,204,877	4,614,381	(1,414,195)
4999999. Total - Affiliated							34,766,815	(1,944,787)				(1,944,787)		32,822,028	32,846,015	23,987		23,987	3,451,581
5099999 - Totals							215,324,590	(542,575)				(542,575)	(866)	228,495,915	233,134,283	433,490	4,204,877	4,638,367	2,037,386

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-CA-7	TREASURY (CPI) NOTE		06/15/2021	Various		50,153,396	45,223,800	9,712	1.A FE
912810-SU-3	TREASURY BOND		06/30/2021	GOLDMAN, SACHS & CO.		1,343,407	1,407,400	9,914	1.A FE
912810-SW-9	TREASURY BOND		06/17/2021	BANK OF AMERICA/MERRILL LYNCH		1,003,259	1,036,500	6,603	1.A
912828-3P-3	TREASURY NOTE		05/06/2021	Various		19,857,291	18,650,400	147,220	1.A
912828-6F-2	TREASURY NOTE		05/06/2021	CITADEL SECURITIES LLC		9,960,649	9,199,200	42,496	1.A
912828-6S-4	TREASURY NOTE		05/07/2021	Various		11,013,659	10,207,500	6,588	1.A
912828-6X-3	TREASURY NOTE		06/09/2021	GOLDMAN, SACHS & CO.		10,008,637	9,372,000	5,441	1.A
912828-WJ-5	TREASURY NOTE		05/06/2021	Various		24,750,725	23,222,400	263,319	1.A
912828-ZD-5	TREASURY NOTE		04/13/2021	CITADEL SECURITIES LLC		14,998,810	14,901,600	6,276	1.A
912828-ZF-0	TREASURY NOTE		05/11/2021	GOLDMAN, SACHS & CO.		34,949,414	35,000,000	20,082	1.A
912828-ZS-2	TREASURY NOTE		05/28/2021	GOLDMAN, SACHS & CO.		4,822,490	4,986,700	68	1.A
912828-ZX-1	TREASURY NOTE		05/26/2021	Various		7,997,395	7,992,400	4,047	1.A
91282C-AM-3	TREASURY NOTE		05/06/2021	GOLDMAN, SACHS & CO.		14,728,125	15,000,000	3,791	1.A FE
91282C-AZ-4	TREASURY NOTE		06/09/2021	Various		59,552,204	60,607,400	69,704	1.A FE
91282C-BC-4	TREASURY NOTE		05/07/2021	NOMURA SECURITIES INTERNATIONAL INC		15,019,222	15,225,600	20,504	1.A FE
91282C-BJ-9	TREASURY NOTE		05/28/2021	JPMORGAN CHASE & CO.		4,843,332	4,986,700	12,501	1.A FE
91282C-BL-4	TREASURY NOTE		06/17/2021	Various		6,440,566	6,682,200	23,345	1.A FE
91282C-BM-2	TREASURY NOTE		06/18/2021	HSBC SECURITIES, INC.		2,496,799	2,512,700	1,093	1.A FE
91282C-BQ-3	TREASURY NOTE		05/07/2021	Various		49,019,626	49,785,600	30,508	1.A FE
91282C-BS-9	TREASURY NOTE		04/09/2021	CITADEL SECURITIES LLC		49,691,406	50,000,000	20,492	1.A FE
91282C-BT-7	TREASURY NOTE		04/30/2021	HSBC SECURITIES, INC.		8,965,898	9,000,000	6,086	1.A FE
91282C-BV-2	TREASURY NOTE		04/30/2021	BNP CAPITAL MARKETS		3,003,633	3,000,000	553	1.A FE
91282C-BW-0	TREASURY NOTE		05/07/2021	Various		73,855,837	74,014,900	10,799	1.A FE
91282C-BX-8	TREASURY NOTE		05/05/2021	JPMORGAN CHASE & CO.		74,979,028	75,018,100	1,784	1.A FE
91282C-CB-5	TREASURY NOTE		06/17/2021	BNP CAPITAL MARKETS		3,005,631	2,982,100	4,477	1.A FE
91282C-CC-3	TREASURY NOTE		05/28/2021	JPMORGAN CHASE & CO.		29,949,609	30,000,000	3,465	1.A FE
91282C-CD-1	TREASURY NOTE		06/11/2021	Various		201,477,514	195,000,000	7,070	1.A FE
91282C-CF-6	TREASURY NOTE		06/30/2021	Various		33,437,072	33,515,600	4,690	1.A FE
91282C-BR-1	WI TREASURY NOTE		05/05/2021	Various		126,584,600	120,214,400	32,042	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						947,909,235	928,745,200	774,671	XXX
20772K-NW-5	CONNECTICUT ST		05/20/2021	UNION BANK OF SWITZERLAND		4,000,000	4,000,000		1.D FE
20772K-NX-3	CONNECTICUT ST		05/20/2021	UNION BANK OF SWITZERLAND		5,600,000	5,600,000		1.D FE
20772K-NY-1	CONNECTICUT ST		05/20/2021	UNION BANK OF SWITZERLAND		5,450,000	5,450,000		1.D FE
20772K-NZ-8	CONNECTICUT ST		05/20/2021	UNION BANK OF SWITZERLAND		6,150,000	6,150,000		1.D FE
575181-GX-4	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		650,000	650,000		1.A FE
575181-GY-2	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		1,110,000	1,110,000		1.A FE
575181-HA-3	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		1,000,000	1,000,000		1.A FE
575181-HB-1	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		750,000	750,000		1.A FE
575181-HC-9	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		600,000	600,000		1.A FE
575181-HD-7	MASON & KITSAP CNTYS WASH SCH DIST		05/12/2021	PIPER JAFFRAY INC.		750,000	750,000		1.A FE
68609T-R5-9	OREGON ST		04/30/2021	BANK OF AMERICA/MERRILL LYNCH		4,995,000	4,995,000		1.B FE
68609T-R6-7	OREGON ST		04/30/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1.B FE
76222R-F6-4	RHODE ISLAND (STATE OF)		04/20/2021	RAYMOND JAMES & ASSOCIATES, INC.		6,886,353	6,815,000		1.C FE
76222R-F7-2	RHODE ISLAND (STATE OF)		04/20/2021	RAYMOND JAMES & ASSOCIATES, INC.		6,315,000	6,315,000		1.C FE
76222R-F8-0	RHODE ISLAND (STATE OF)		04/20/2021	RAYMOND JAMES & ASSOCIATES, INC.		6,370,000	6,370,000		1.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						51,626,353	51,555,000		XXX
01179R-L2-7	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		1.E FE
01179R-L3-5	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		5,250,000	5,250,000		1.E FE
01179R-L4-3	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		5,390,000	5,390,000		1.E FE
01179R-L5-0	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		5,440,000	5,440,000		1.E FE
01179R-L6-8	ALASKA MUN BD BK AUTH		05/27/2021	BANK OF AMERICA/MERRILL LYNCH		7,500,000	7,500,000		1.E FE
116405-WL-1	BROWNSVILLE TEX		05/27/2021	JPMORGAN CHASE & CO.		508,795	455,000		1.D FE
116405-WN-7	BROWNSVILLE TEX		05/27/2021	JPMORGAN CHASE & CO.		593,360	500,000		1.D FE
116405-WQ-0	BROWNSVILLE TEX		05/27/2021	JPMORGAN CHASE & CO.		689,216	555,000		1.D FE
123425-HN-3	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,120,000	1,120,000		1.C FE
123425-HP-8	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,675,000	1,675,000		1.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
123425-HQ-6	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,455,000	1,455,000		1.C FE
123425-HR-4	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,100,000	1,100,000		1.C FE
123425-HS-2	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.C FE
123425-HT-0	BUTLER CNTY KS UNI SCH DIST NO 375		05/20/2021	STIFEL CAPITAL MARKETS		1,100,000	1,100,000		1.C FE
534247-QR-5	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		1,288,550	1,000,000		1.B FE
534247-QS-3	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		4,034,400	3,080,000		1.B FE
534247-QU-8	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		3,316,850	2,500,000		1.B FE
534247-QV-6	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		2,871,930	2,170,000		1.B FE
534247-QW-4	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		5,102,573	3,865,000		1.B FE
534247-QX-2	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		1,509,513	1,245,000		1.B FE
534247-QY-0	LINCOLN NEB ARPT AUTH		06/24/2021	JPMORGAN CHASE & CO.		1,463,374	1,210,000		1.B FE
57325V-AH-2	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO		185,494	170,000		2.A FE
57325V-AJ-8	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO		172,802	155,000		2.A FE
57325V-AL-3	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO		344,427	300,000		2.A FE
57325V-AP-4	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO		519,057	445,000		2.A FE
57325V-AU-3	MARTIN CNTY TEX HOSP DIST		05/07/2021	SAMCO		401,513	350,000		2.A FE
64704C-AJ-7	MEMPHIS TENN		06/11/2021	BANK OF AMERICA/MERRILL LYNCH		978,750	1,500,000		1.C FE
64704C-AL-2	MEMPHIS TENN		06/11/2021	BANK OF AMERICA/MERRILL LYNCH		921,840	1,500,000		1.C FE
64704C-AN-8	MEMPHIS TENN		06/11/2021	BANK OF AMERICA/MERRILL LYNCH		867,810	1,500,000		1.C FE
64704C-AQ-1	MEMPHIS TENN		06/11/2021	BANK OF AMERICA/MERRILL LYNCH		409,500	750,000		1.C FE
592090-GT-5	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		575,000	575,000		1.D FE
592090-GU-2	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		2,310,000	2,310,000		1.D FE
592090-GV-0	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		2,390,000	2,390,000		1.D FE
592090-GW-8	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		600,000	600,000		1.D FE
592090-GX-6	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		490,000	490,000		1.D FE
592090-GY-4	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		400,000	400,000		1.D FE
592090-GZ-1	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		760,000	760,000		1.D FE
592090-HA-5	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		1,605,000	1,605,000		1.D FE
592090-HR-8	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		750,000	750,000		1.D FE
592090-HS-6	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		500,000	500,000		1.D FE
592090-HT-4	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		760,000	760,000		1.D FE
592090-HU-1	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		900,000	900,000		1.D FE
592090-HV-9	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		600,000	600,000		1.D FE
592090-HW-7	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		500,000	500,000		1.D FE
592090-HX-5	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		790,000	790,000		1.D FE
592090-HY-3	METROPOLITAN GOVT NASHVILLE &		05/19/2021	FIRST TENNESSEE BANK		1,550,000	1,550,000		1.D FE
762196-YZ-0	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,000,000	1,000,000		1.B FE
762196-ZA-4	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,000,000	1,000,000		1.B FE
762196-ZB-2	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,655,000	1,655,000		1.B FE
762196-ZC-0	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,625,000	1,625,000		1.B FE
762196-ZD-8	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,585,000	1,585,000		1.B FE
762196-ZE-6	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,545,000	1,545,000		1.B FE
762196-ZF-3	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,505,000	1,505,000		1.B FE
762196-ZG-1	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,480,000	1,480,000		1.B FE
762196-ZH-9	NEWPORT RI - HEBC POST-D INT		04/30/2021	JANNEY MONTGOMERY SCOTT LLC		1,455,000	1,455,000		1.B FE
72178J-AE-3	PIMA CNTY ARIZ		04/22/2021	JPMORGAN CHASE & CO.		5,790,000	5,790,000		1.B FE
72178J-AG-8	PIMA CNTY ARIZ		04/22/2021	JPMORGAN CHASE & CO.		6,325,000	6,325,000		1.B FE
762196-C5-0	RIHEBC EAST PROVIDENCE		06/04/2021	OPPENHEIMER & CO., INC.		4,263,595	3,500,000		1.C FE
762196-C6-8	RIHEBC EAST PROVIDENCE		06/04/2021	OPPENHEIMER & CO., INC.		4,171,326	3,430,000		1.C FE
762196-C8-4	RIHEBC EAST PROVIDENCE		06/04/2021	OPPENHEIMER & CO., INC.		2,418,020	2,000,000		1.C FE
77016C-AP-8	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		310,403	250,000		1.D FE
77016C-AQ-6	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		370,845	300,000		1.D FE
77016C-AR-4	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		614,275	500,000		1.D FE
77016C-AS-2	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		1,187,513	970,000		1.D FE
77016C-AT-0	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		793,657	650,000		1.D FE
77016C-AV-5	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		1,211,390	1,000,000		1.D FE
77016C-AW-3	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		2,583,999	2,150,000		1.D 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
77016C-AX-1	ROARING FORK TRANSN AUTH COLO		05/26/2021	STIFEL CAPITAL MARKETS		3,287,763	2,750,000		1.D FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						122,867,536	116,225,000		XXX
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY		05/05/2021	MORGAN STANLEY		6,000,000	6,000,000		1.D FE
221821-BK-6	COTTONWOOD AZ EXCISE TAX		06/04/2021	STIFEL CAPITAL MARKETS		650,000	650,000		1.C FE
221821-BL-4	COTTONWOOD AZ EXCISE TAX		06/04/2021	STIFEL CAPITAL MARKETS		550,000	550,000		1.C FE
221821-BN-0	COTTONWOOD AZ EXCISE TAX		06/04/2021	STIFEL CAPITAL MARKETS		500,000	500,000		1.C FE
45505M-KP-0	CWA AUTHORITY INC		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		717,721	580,000		1.E FE
258864-AH-0	DOUGLAS ARIZ PLEDGED REV OBLIG		06/11/2021	STIFEL CAPITAL MARKETS		885,000	885,000		1.D FE
258864-AJ-6	DOUGLAS ARIZ PLEDGED REV OBLIG		06/11/2021	STIFEL CAPITAL MARKETS		1,475,000	1,475,000		1.D FE
258864-AK-3	DOUGLAS ARIZ PLEDGED REV OBLIG		06/11/2021	STIFEL CAPITAL MARKETS		1,400,000	1,400,000		1.D FE
258864-AL-1	DOUGLAS ARIZ PLEDGED REV OBLIG		06/11/2021	STIFEL CAPITAL MARKETS		1,165,000	1,165,000		1.D FE
422503-BS-0	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		210,000	210,000		1.G FE
422503-BT-8	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		200,000	200,000		1.G FE
422503-BW-1	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		260,000	260,000		1.G FE
422503-BZ-4	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		540,000	540,000		1.G FE
422503-CB-6	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		420,000	420,000		1.G FE
422503-CC-4	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		435,000	435,000		1.G FE
422503-CD-2	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		600,000	600,000		1.G FE
422503-CE-0	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		615,000	615,000		1.G FE
422503-CF-7	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		425,000	425,000		1.G FE
422503-CG-5	HEBER SPRINGS ARK SALES & USE		05/21/2021	STEPHENS, INC.		1,365,000	1,365,000		1.G FE
442349-FP-6	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		901,496	680,000		1.E FE
442349-FQ-4	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,347,437	1,105,000		1.E FE
442349-FR-2	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,216,310	1,000,000		1.E FE
442349-FS-0	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,453,404	1,200,000		1.E FE
442349-FT-8	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,810,605	1,500,000		1.E FE
442349-FU-5	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		2,406,000	2,000,000		1.E FE
442349-FV-3	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		2,401,920	2,000,000		1.E FE
442349-FW-1	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		1,796,880	1,500,000		1.E FE
442349-FX-9	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		3,542,550	3,000,000		1.E FE
442349-FY-7	HOUSTON AIRPORT SYSTEM		06/09/2021	GOLDMAN, SACHS & CO.		3,536,580	3,000,000		1.E FE
44244C-M4-6	HOUSTON TX COMBINED UTILITY SYST		05/27/2021	UNION BANK OF SWITZERLAND		2,600,000	2,600,000		1.C FE
44244C-M5-3	HOUSTON TX COMBINED UTILITY SYSTEM		05/27/2021	UNION BANK OF SWITZERLAND		1,400,000	1,400,000		1.C FE
455170-AB-6	INDIANA UNIV HEALTH INC		06/24/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1.C FE
495731-AU-5	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		350,000	350,000		1.C FE
495731-AV-3	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		550,000	550,000		1.C FE
495731-AW-1	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		525,000	525,000		1.C FE
495731-AX-9	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		425,000	425,000		1.C FE
495731-AY-7	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		500,000	500,000		1.C FE
495731-AZ-4	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		865,000	865,000		1.C FE
495731-BA-8	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		550,000	550,000		1.C FE
495731-BB-6	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.C FE
495731-BC-4	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.C FE
495731-BD-2	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.C FE
495731-BE-0	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.C FE
495731-BF-7	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		650,000	650,000		1.C FE
495731-BG-5	KINGMAN ARIZ EXCISE TAX REV		06/03/2021	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1.C FE
58612H-AC-4	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		580,000	580,000		1.C FE
58612H-AD-2	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		610,000	610,000		1.C FE
58612H-AE-0	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		465,000	465,000		1.C FE
58612H-AF-7	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,900,000	1,900,000		1.C FE
58612H-AG-5	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		675,000	675,000		1.C FE
58612H-AH-3	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		520,000	520,000		1.C FE
58612H-AJ-9	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1.C FE
58612H-AK-6	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1.C FE
58612H-AL-4	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		755,000	755,000		1.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
58612H-AM-2	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		755,000	755,000		1.C FE
58612H-AN-0	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000		1.C FE
58612H-AP-5	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,270,000	1,270,000		1.C FE
58612H-AQ-3	MEMPHIS TENN TDZ REV		06/09/2021	RAYMOND JAMES & ASSOCIATES, INC.		4,000,000	4,000,000		1.C FE
665304-HT-1	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		750,000	750,000		1.E FE
665304-HU-8	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		750,000	750,000		1.E FE
665304-HV-6	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		675,000	675,000		1.E FE
665304-HW-4	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		1,000,000	1,000,000		1.E FE
665304-HX-2	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		775,000	775,000		1.E FE
665304-HY-0	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		1,000,000	1,000,000		1.E FE
665304-HZ-7	NORTHERN KY UNIV		04/07/2021	MORGAN STANLEY		1,500,000	1,500,000		1.E FE
56042R-G9-7	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		604,915	500,000		1.E FE
56042R-H3-9	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		416,997	350,000		1.E FE
56042R-H5-4	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		355,605	300,000		1.E FE
56042R-H6-2	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		591,165	500,000		1.E FE
56042R-H7-0	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		589,160	500,000		1.E FE
56042R-H8-8	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		821,331	700,000		1.E FE
56042R-J4-5	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		400,000	400,000		1.E FE
56042R-J5-2	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		400,000	400,000		1.E FE
56042R-J6-0	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		300,000	300,000		1.E FE
56042R-J7-8	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		400,000	400,000		1.E FE
56042R-J8-6	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		500,000	500,000		1.E FE
56042R-J9-4	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		750,000	750,000		1.E FE
56042R-K2-7	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1.E FE
56042R-K3-5	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1.E FE
56042R-K4-3	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1.E FE
56042R-K5-0	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,370,000	1,370,000		1.E FE
56042R-K6-8	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1.E FE
56042R-K7-6	NORTHERN LIGHT HEALTH OBLIGATED GR		05/06/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1.E FE
67759H-NT-7	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		958,500	715,000		1.C FE
67759H-NU-4	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,109,942	830,000		1.C FE
67759H-NV-2	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,026,348	770,000		1.C FE
67759H-NW-0	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,116,007	840,000		1.C FE
67759H-NX-8	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,324,250	1,000,000		1.C FE
67759H-NY-6	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,319,940	1,000,000		1.C FE
67759H-NZ-3	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		1,460,372	1,110,000		1.C FE
67759H-PA-6	OHIO ST SPL OBLIG		05/06/2021	LOOP CAPITAL MARKETS		983,535	750,000		1.C FE
67920Q-F4-5	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		276,012	225,000		1.A FE
67920Q-F5-2	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		316,378	260,000		1.A FE
67920Q-F6-0	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		187,851	155,000		1.A FE
67920Q-F7-8	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		277,847	230,000		1.A FE
67920Q-F8-6	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		559,474	465,000		1.A FE
67920Q-F9-4	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		1,771,650	1,500,000		1.A FE
67920Q-G2-8	OKLAHOMA ST WTR RES BRD		04/01/2021	BOSC, INC.		1,172,590	1,000,000		1.A FE
550802-KL-5	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		530,253	450,000		1.C FE
550802-KM-3	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		726,444	600,000		1.C FE
550802-KP-6	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		2,268,612	1,800,000		1.C FE
550802-KQ-4	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		3,087,596	2,410,000		1.C FE
550802-KY-7	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		630,000	630,000		1.C FE
550802-KZ-4	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		415,000	415,000		1.C FE
550802-LA-8	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		650,000	650,000		1.C FE
550802-LB-6	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		700,000	700,000		1.C FE
550802-LC-4	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		1,630,000	1,630,000		1.C FE
550802-LD-2	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		1,675,000	1,675,000		1.C FE
550802-LE-0	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		1,720,000	1,720,000		1.C FE
550802-LF-7	PENNSYLVANIA COLLEGE OF TECH		04/01/2021	STIFEL CAPITAL MARKETS		900,000	900,000		1.C FE
74265L-V8-8	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		317,343	300,000		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
74265L-V9-6	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		330,828	300,000		2.A FE
74265L-W2-0	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		457,984	400,000		2.A FE
74265L-W3-8	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		502,116	425,000		2.A FE
74265L-W4-6	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		757,906	625,000		2.A FE
74265L-W5-3	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		658,573	530,000		2.A FE
74265L-W6-1	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		590,796	465,000		2.A FE
74265L-W7-9	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		453,677	350,000		2.A FE
74265L-W8-7	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		163,731	125,000		2.A FE
74265L-W9-5	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		133,206	100,000		2.A FE
74265L-X2-9	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		165,670	125,000		2.A FE
74265L-X3-7	PRIVATE COLLEGES & UNIVS AUTH		06/23/2021	STIFEL CAPITAL MARKETS		3,167,505	2,700,000		2.A FE
45506E-BC-6	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		220,651	180,000		1.F FE
45506E-BD-4	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		218,720	175,000		1.F FE
45506E-BE-2	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		222,219	175,000		1.F FE
45506E-BF-9	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		257,754	200,000		1.F FE
45506E-BG-7	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		236,992	185,000		1.F FE
45506E-BH-5	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		255,054	200,000		1.F FE
45506E-BJ-1	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		235,136	200,000		1.F FE
45506E-BK-8	ROSE-HULMAN INSTITUTE OF TECH IN		05/12/2021	WELLS FARGO		263,918	225,000		1.F FE
80483C-QD-6	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		1,332,960	1,000,000		1.E FE
80483C-QE-4	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		576,526	470,000		1.E FE
80483C-QF-1	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		665,145	545,000		1.E FE
80483C-QG-9	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		1,959,966	1,610,000		1.E FE
80483C-QJ-3	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		423,927	350,000		1.E FE
80483C-QK-0	SAVANNAH STATE UNIVERSITY		06/10/2021	WELLS FARGO		362,448	300,000		1.E FE
80483C-QH-7	SAVANNAH STATE UNIVERSTY		06/10/2021	WELLS FARGO		820,334	675,000		1.E FE
847175-NA-0	SPARTANBURG S C SAN SWR DIST		04/13/2021	STEPHENS, INC.		750,000	750,000		1.D FE
847175-NB-8	SPARTANBURG S C SAN SWR DIST		04/13/2021	STEPHENS, INC.		600,000	600,000		1.D FE
847175-NC-6	SPARTANBURG S C SAN SWR DIST		04/13/2021	STEPHENS, INC.		300,000	300,000		1.D FE
847175-ND-4	SPARTANBURG S C SAN SWR DIST		04/13/2021	STEPHENS, INC.		465,000	465,000		1.D FE
914713-T3-6	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		2,080,000	2,080,000		1.A FE
914713-T4-4	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		905,000	905,000		1.A FE
914713-T5-1	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		1,595,000	1,595,000		1.A FE
914713-T6-9	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1.A FE
914713-T7-7	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		700,000	700,000		1.A FE
914713-T8-5	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1.A FE
914713-T9-3	UNIVERSITY OF NORTH CAROLINA-CHAPE		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		875,000	875,000		1.A FE
45470E-AB-1	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		184,798	175,000		2.A FE
45470E-AC-9	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		219,058	200,000		2.A FE
45470E-AE-5	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		516,285	445,000		2.A FE
45470E-AG-0	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		296,109	245,000		2.A FE
45470E-AJ-4	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		280,008	225,000		2.A FE
45470E-AM-7	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		336,611	265,000		2.A FE
45470E-AN-5	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		215,399	170,000		2.A FE
45470E-AP-0	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		583,450	500,000		2.A FE
45470E-AQ-8	VALPARAISO UNIVERSITY IN		05/26/2021	WELLS FARGO		582,450	500,000		2.A FE
931009-AH-7	WAKE FOREST UNIV		06/03/2021	WELLS FARGO		6,700,000	6,700,000		1.C FE
68608J-YY-1	WILLAMETTE UNIVERSITY		05/14/2021	PIPER JAFFRAY INC.		5,655,400	5,000,000		2.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						160,604,332	148,185,000		XXX
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	06/15/2021	JPMORGAN CHASE & CO.		14,035,000	14,000,000	167,271	3.B FE
024747-AG-2	ABC SUPPLY CO INC		04/27/2021	BNP CAPITAL MARKETS		13,750,000	13,750,000		4.A FE
00084D-AU-4	ABN AMRO BANK NV	D	06/09/2021	MORGAN STANLEY		17,000,000	17,000,000		2.B FE
00653V-AA-9	ADAPTHEALTH LLC		06/02/2021	JPMORGAN CHASE & CO.		1,060,000	1,000,000	20,927	4.A FE
00842X-AA-7	AFFINITY GAMING LLC		04/19/2021	GOLDMAN, SACHS & CO.		892,500	850,000	18,830	4.C FE
00867F-AA-6	AHEAD DB HOLDINGS LLC		04/23/2021	BARCLAYS		3,000,000	3,000,000		5.A FE
00150L-AB-7	AHP HEALTH PARTNERS INC		06/23/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		5.

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
00900P-AL-9	AIMCO 2018-BA AR CLO		04/13/2021	RBC DOMINION SECURITIES		6,250,000	6,250,000	3,191	1.A FE
00900P-AM-7	AIMCO 2018-BA BR CLO		04/13/2021	RBC DOMINION SECURITIES		2,125,000	2,125,000	1,484	1.C FE
00900P-AN-5	AIMCO 2018-BA CR CLO		04/13/2021	RBC DOMINION SECURITIES		975,000	975,000	839	1.F FE
00914A-AM-4	AIR LEASE CORPORATION		05/17/2021	JPMORGAN CHASE & CO.		2,976,810	3,000,000		2.B FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		06/02/2021	JPMORGAN CHASE & CO.		1,597,500	1,500,000	38,370	4.B FE
019576-AC-1	ALLIED UNIVERSAL HOLDCO LLC		05/05/2021	CREDIT SUISSE		3,000,000	3,000,000		5.A FE
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		05/05/2021	CREDIT SUISSE		5,002,500	5,000,000		4.B FE
02156L-AF-8	ALTICE FRANCE SA (FRANCE)	D	04/13/2021	JPMORGAN CHASE & CO.		7,150,000	7,150,000		4.B FE
04650Y-AA-8	AMBIENCE MERGER		06/24/2021	BARCLAYS		2,000,000	2,000,000		4.B FE
04650Y-AB-6	AMBIENCE MERGER SUB INC		06/24/2021	BARCLAYS		1,500,000	1,500,000		5.A FE
02344A-AA-6	AMCOR FINANCE (USA) INC		05/18/2021	BANK OF AMERICA/MERRILL LYNCH		1,999,120	2,000,000		2.B FE
02376R-AC-6	AMERICAN AIRLINES GROUP INC		04/15/2021	CREDIT SUISSE		2,977,500	3,000,000	57,500	5.B FE
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		05/10/2021	KEYCORP		1,539,375	1,500,000	34,109	3.B FE
03329K-AQ-6	ANCHC_8R CLO		04/28/2021	SCHEDULED PAY UP					1.A FE
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT		05/24/2021	JPMORGAN CHASE & CO.		7,575,000	7,575,000		4.A FE
03674X-AQ-9	ANTERO RESOURCES CORP		05/13/2021	BANK OF AMERICA/MERRILL LYNCH		1,827,555	1,669,000	39,239	4.A FE
03674X-AS-5	ANTERO RESOURCES CORP		05/17/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4.A FE
00182E-BN-8	ANZ NEW ZEALAND INTL LTD LDN	D	06/15/2021	BANK OF AMERICA/MERRILL LYNCH		12,979,850	13,000,000		1.E FE
04018B-AL-1	ARES 2020-55A A1R CLO		06/25/2021	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1.A Z
04018F-AA-6	ARES 2021-60A A CLO		05/06/2021	GOLDMAN, SACHS & CO.		60,000,000	60,000,000		1.A FE
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL		06/09/2021	WELLS FARGO		15,000,000	15,000,000		4.B FE
04636N-AA-1	ASTRAZENECA FINANCE LLC	C	05/25/2021	JPMORGAN CHASE & CO.		14,981,100	15,000,000		2.A FE
04636N-AE-3	ASTRAZENECA FINANCE LLC	C	05/25/2021	MORGAN STANLEY		5,989,800	6,000,000		2.A FE
04636N-AC-7	ASTRAZENECA PLC	D	05/25/2021	MORGAN STANLEY		17,998,380	18,000,000		2.A FE
047649-AA-6	ATKORE INC		05/18/2021	JPMORGAN CHASE & CO.		3,500,000	3,500,000		3.C FE
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	05/13/2021	RBC DOMINION SECURITIES		1,900,000	1,900,000		3.A FE
049362-AA-4	ATLAS LUXCO 4 SARL	D	05/05/2021	CREDIT SUISSE		1,750,000	1,750,000		4.B FE
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/11/2021	BANK OF AMERICA/MERRILL LYNCH		1,993,960	2,000,000		1.D FE
05971K-AK-5	BANCO SANTANDER SA	D	06/23/2021	SANTANDER INVESTMENT SECURITIES INC		15,000,000	15,000,000		1.F FE
06051G-JR-1	BANK OF AMERICA CORP		04/16/2021	BANK OF AMERICA/MERRILL LYNCH		7,000,000	7,000,000		1.F FE
06051G-JS-9	BANK OF AMERICA CORP		04/16/2021	BANK OF AMERICA/MERRILL LYNCH		15,003,900	15,000,000		1.F FE
06051G-JV-2	BANK OF AMERICA CORP		04/16/2021	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000		1.F FE
06051G-JZ-3	BANK OF AMERICA CORP		06/07/2021	BANK OF AMERICA/MERRILL LYNCH		12,000,000	12,000,000		1.F FE
071734-AM-9	BAUSCH HEALTH COMPANIES INC		05/13/2021	JPMORGAN CHASE & CO.		1,840,669	1,935,000	44,075	4.B FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC		05/24/2021	GOLDMAN, SACHS & CO.		6,500,000	6,500,000		3.B FE
08576P-AD-3	BERRY GLOBAL INC		06/08/2021	JPMORGAN CHASE & CO.		9,990,400	10,000,000		2.C FE
09031W-AA-1	BIMBO BAKERIES USA INC	C	05/12/2021	JPMORGAN CHASE & CO.		983,170	1,000,000		2.B FE
093662-AJ-3	BLOCK FINANCIAL LLC		06/22/2021	JPMORGAN CHASE & CO.		2,986,110	3,000,000		2.C FE
094234-AA-9	BLOOMIN BRANDS INC		04/06/2021	JPMORGAN CHASE & CO.		2,500,000	2,500,000		4.B FE
09659W-2Q-6	BNP PARIBAS SA	D	06/23/2021	BNP CAPITAL MARKETS		23,000,000	23,000,000		1.G FE
097751-BV-2	BOMBARDIER INC	A	06/03/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		5.
09951L-AB-9	BOOZ ALLEN HAMILTON INC		06/07/2021	BANK OF AMERICA/MERRILL LYNCH		2,635,000	2,635,000		3.A FE
103304-BV-2	BOYD GAMING CORPORATION		05/26/2021	Various		10,037,500	10,000,000		5.A FE
103557-AC-8	BOYNE USA INC		04/15/2021	WELLS FARGO		2,675,000	2,675,000		4.B FE
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		04/06/2021	JPMORGAN CHASE & CO.		2,995,050	3,000,000		1.G FE
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		05/17/2021	JPMORGAN CHASE & CO.		2,993,250	3,000,000		1.G FE
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		06/21/2021	JPMORGAN CHASE & CO.		8,989,470	9,000,000		1.G FE
11135R-AA-3	BROADSTREET PARTNERS INC		04/14/2021	RBC DOMINION SECURITIES		2,500,000	2,500,000		5.A FE
11283Y-AG-5	BROOKFIELD RESIDENTIAL PROPERTIES	A	05/11/2021	WELLS FARGO		3,000,000	3,000,000		4.B FE
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		04/07/2021	SUNTRUST INVESTMENT SERVICES, INC.		4,623,750	4,500,000	42,750	3.C FE
14574X-AF-1	CARROLS RESTAURANT GROUP INC		06/23/2021	JPMORGAN CHASE & CO.		6,500,000	6,500,000		5.B FE
1248EP-CL-5	CCO HOLDINGS LLC		05/18/2021	DEUTSCHE BANK AG		5,458,750	5,500,000	27,500	3.B FE
151290-CA-9	CEMEX SAB DE CV	D	06/03/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		4.
15135B-AY-7	CENTENE CORPORATION		06/24/2021	JPMORGAN CHASE & CO.		13,000,000	13,000,000		3.A FE
15189T-BA-4	CENTERPOINT ENERGY INC		05/11/2021	MIZUHO SECURITIES USA INC.		2,993,010	3,000,000		2.B FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		06/17/2021	JPMORGAN CHASE & CO.		10,413,795	10,086,000	59,535	3.B FE
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L		05/18/2021	MORGAN STANLEY		7,646,240	8,000,000	867	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
161175-CC-6	CHARTER COMMUNICATIONS OPERATING L		05/18/2021	MORGAN STANLEY		7,992,480	8,000,000		2.C FE
164110-AG-6	CHENIERE ENERGY PARTNERS LP		06/25/2021	MORGAN STANLEY		3,217,500	3,000,000	33,000	3.B FE
18064P-AA-7	CLARIVATE SCIENCE HOLDINGS CORP	C	06/11/2021	Various		8,432,721	8,400,000		4.B FE
18064P-AB-5	CLARIVATE SCIENCE HOLDINGS CORP	C	06/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		5.A FE
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC		05/17/2021	MORGAN STANLEY		5,000,000	5,000,000		5.
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		05/17/2021	WELLS FARGO		14,881,200	15,000,000		2.C FE
19123M-AF-0	COCA-COLA EUROPEAN PARTNERS PLC	D	04/21/2021	DEUTSCHE BANK AG		2,996,100	3,000,000		2.A FE
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		04/30/2021	JPMORGAN CHASE & CO.		11,320,000	11,320,000		3.C FE
12543D-BL-3	COMMUNITY HEALTH SYSTEMS INC		05/04/2021	CREDIT SUISSE		3,000,000	3,000,000		5.B FE
205768-AT-1	COMSTOCK RESOURCES INC		06/14/2021	BANK OF AMERICA/MERRILL LYNCH		3,400,000	3,400,000		4.A FE
20752T-AA-2	CONNECT FINCO SARL	D	04/14/2021	MUFG SECURITIES AMERICAS INC		1,273,060	1,201,000	3,378	4.A FE
21979L-AA-4	CORONADO FINANCE PTY LTD		05/04/2021	CREDIT SUISSE		1,206,901	1,230,000		4.B FE
224044-CN-5	COX COMMUNICATIONS INC		05/18/2021	WELLS FARGO		3,984,560	4,000,000		2.B FE
225401-AU-2	CREDIT SUISSE GROUP AG	D	05/10/2021	CREDIT SUISSE		3,500,000	3,500,000		2.A FE
228701-AG-3	CROWNROCK LP / CROWNROCK FINANCE I		04/13/2021	CREDIT SUISSE		1,250,000	1,250,000		4.A FE
126307-BD-8	CSC HOLDINGS LLC		06/17/2021	JPMORGAN CHASE & CO.		5,594,531	5,775,000	14,839	4.C FE
126307-BH-9	CSC HOLDINGS LLC		04/29/2021	JPMORGAN CHASE & CO.		14,180,000	14,180,000		3.C FE
126307-BK-2	CSC HOLDINGS LLC		04/29/2021	JPMORGAN CHASE & CO.		5,775,000	5,775,000		4.C FE
126458-AE-8	CTR PARTNERSHIP LP / CARETRUST CAP		06/03/2021	KEYBANC CAPITAL MARKETS		8,000,000	8,000,000		3.A FE
12663Q-AC-9	CVR PARTNERS LP		06/08/2021	JEFFERIES & COMPANY, INC.		820,000	820,000		4.
237266-AH-4	DARLING INGREDIENTS INC		04/12/2021	BANK OF AMERICA/MERRILL LYNCH		2,125,825	2,015,000	52,600	3.A FE
24703T-AB-2	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		29,131,437	29,209,000	509,535	2.C FE
24703T-AC-0	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		9,489,616	9,500,000	242,369	2.C FE
24703T-AD-8	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		14,847,349	12,500,000	14,632	2.C FE
24703T-AE-6	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		40,724,007	39,402,000	434,407	2.C FE
24703T-AG-1	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		9,942,972	10,000,000	119,250	2.C FE
251526-CJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	05/25/2021	DEUTSCHE BANK AG		7,000,000	7,000,000		2.A FE
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	05/25/2021	DEUTSCHE BANK AG		10,000,000	10,000,000		2.C FE
25179M-AX-1	DEVON ENERGY CORPORATION		06/21/2021	EXCHANGE		872,983	875,000	12,250	2.C FE
25179M-AY-9	DEVON ENERGY CORPORATION		06/21/2021	EXCHANGE		2,146,565	2,230,000	21,464	2.C FE
25179M-AZ-6	DEVON ENERGY CORPORATION		06/21/2021	EXCHANGE		2,031,966	2,034,000	1,992	2.C FE
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM		05/13/2021	DEUTSCHE BANK AG		14,890,375	12,500,000	317,722	2.C FE
25470X-BC-8	DISH DBS CORP		05/10/2021	MORGAN STANLEY		16,300,000	16,300,000		4.C FE
23329P-AG-5	DNB BANK ASA	D	05/18/2021	JPMORGAN CHASE & CO.		8,000,000	8,000,000		1.G FE
23345M-AA-5	DT MIDSTREAM INC		05/25/2021	BARCLAYS		9,073,125	9,050,000		3.A FE
23345M-AB-3	DT MIDSTREAM INC		05/25/2021	BARCLAYS		4,200,000	4,200,000		3.A FE
26969P-AB-4	EAGLE MATERIALS INC		06/17/2021	JPMORGAN CHASE & CO.		5,949,540	6,000,000		2.B FE
276480-AG-5	EASTERN GAS TRANSMISSION AND STORA		06/30/2021	EXCHANGE		14,933,231	15,000,000	56,250	1.E FE
28415L-AA-1	ELASTIC NV		06/30/2021	JPMORGAN CHASE & CO.		3,950,000	3,950,000		4.A FE
29103D-AN-6	EMERA US FINANCE LP	C	05/25/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000		2.C FE
29278N-AL-7	ENERGY TRANSFER OPERATING LP		05/07/2021	WELLS FARGO		5,270,050	5,000,000	33,056	2.C FE
29362U-AC-8	ENTEGRIS INC		05/07/2021	JPMORGAN CHASE & CO.		1,312,500	1,250,000	3,950	3.B FE
29362U-AD-6	ENTEGRIS INC		04/16/2021	MORGAN STANLEY		4,500,000	4,500,000		3.B FE
26884L-AM-1	EQT CORP		05/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,450,000	3,450,000		3.B FE
26884L-AN-9	EQT CORP		05/10/2021	BANK OF AMERICA/MERRILL LYNCH		1,700,000	1,700,000		3.B FE
29444U-BQ-8	EQUINIX INC		05/03/2021	BANK OF AMERICA/MERRILL LYNCH		4,992,800	5,000,000		2.B FE
29444U-BR-6	EQUINIX INC		05/03/2021	BANK OF AMERICA/MERRILL LYNCH		2,983,860	3,000,000		2.B FE
30034T-AA-1	EVERI HOLDINGS INC		06/30/2021	JEFFERIES & COMPANY, INC.		1,635,000	1,635,000		3.A FE
30212P-BJ-3	EXPEDIA GROUP INC		06/18/2021	EXCHANGE		8,994,805	9,000,000	2,700	2.C FE
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC		05/24/2021	RBC DOMINION SECURITIES		2,999,910	3,000,000		2.C FE
345370-CW-8	FORD MOTOR COMPANY		06/23/2021	CREDIT SUISSE		11,323,688	9,225,000	145,294	3.A FE
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		06/22/2021	BNP CAPITAL MARKETS		10,775,000	10,775,000		3.A FE
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC		06/28/2021	BANK OF AMERICA/MERRILL LYNCH		5,530,463	5,305,000	32,607	3.A FE
346232-AF-8	FORESTAR GROUP INC		04/07/2021	MIZUHO SECURITIES USA INC.		4,500,000	4,500,000		4.A FE
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		04/07/2021	BARCLAYS		1,670,000	1,670,000		3.C FE
35671D-BJ-3	FREEPORT-MCMORAN INC		06/02/2021	GOLDMAN, SACHS & CO.		3,209,625	2,700,000	8,100	3.A FE
35671D-CE-3	FREEPORT-MCMORAN INC		06/09/2021	RBC DOMINION SECURITIES		7,323,750	7,000,000	80,208	3.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
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE		05/12/2021	JPMORGAN CHASE & CO.		12,940,200	13,000,000		2.C FE
36485M-AL-3	GARDA WORLD SECURITY CORP	A	05/17/2021	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		5.A FE
366651-AG-2	GARTNER INC		06/15/2021	JPMORGAN CHASE & CO.		3,955,000	3,955,000		3.C FE
36166N-AG-8	GE CAPITAL FUNDING LLC (US)		05/12/2021	EXCHANGE		13,989,600	14,000,000	237,475	2.A FE
36166N-AJ-2	GE CAPITAL FUNDING LLC (US)		05/12/2021	EXCHANGE		4,710,773	4,500,000	97,350	2.A FE
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC		04/06/2021	JPMORGAN CHASE & CO.		4,994,550	5,000,000		2.C FE
37045X-DK-9	GENERAL MOTORS FINANCIAL CO INC		06/07/2021	BARCLAYS		2,994,540	3,000,000		2.C FE
37045X-DL-7	GENERAL MOTORS FINANCIAL CO INC		06/07/2021	BARCLAYS		14,973,900	15,000,000		2.C FE
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY		04/19/2021	BANK OF AMERICA/MERRILL LYNCH		12,190,625	11,750,000	326,389	4.A FE
36168Q-AN-4	GFL ENVIRONMENTAL INC	A	06/02/2021	Various		7,021,250	7,000,000		4.C FE
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS IN		05/20/2021	BANK OF AMERICA/MERRILL LYNCH		8,300,000	8,300,000		4.A FE
380355-AF-4	GOEASY LTD	A	04/22/2021	BANK MONTREAL / NESBITT BURNS		4,750,000	4,750,000		3.C FE
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE		06/07/2021	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1.F FE
382550-BL-4	GOODYEAR TIRE & RUBBER COMPANY (TH		05/13/2021	JPMORGAN CHASE & CO.		8,700,000	8,700,000		3.C FE
382550-BP-5	GOODYEAR TIRE & RUBBER COMPANY (TH		05/13/2021	JPMORGAN CHASE & CO.		6,000,000	6,000,000		3.C FE
390607-AF-6	GREAT LAKES DREDGE & DOCK CORPORAT		05/12/2021	BANK OF AMERICA/MERRILL LYNCH		825,000	825,000		4.B FE
402562-AA-0	GSM 2021-4A A1 CLO		04/29/2021	BARCLAYS		60,000,000	60,000,000		1.A FE
36262G-AA-9	GXO LOGISTICS INC		06/17/2021	BARCLAYS		14,974,050	15,000,000		2.C FE
36262G-AC-5	GXO LOGISTICS INC		06/17/2021	BARCLAYS		1,996,840	2,000,000		2.C FE
36261N-AA-5	GYP HOLDINGS III CORP		04/15/2021	BARCLAYS		6,700,000	6,700,000		4.B FE
418751-AE-3	HAT HOLDINGS I LLC & HAT		06/14/2021	JPMORGAN CHASE & CO.		6,000,000	6,000,000		3.A FE
404119-CC-1	HCA INC		06/21/2021	WELLS FARGO		9,938,800	10,000,000		2.C FE
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC		04/26/2021	CREDIT SUISSE		6,275,000	6,275,000		4.B FE
427169-AA-5	HERENS HOLDCO SARL	D	04/30/2021	DEUTSCHE BANK AG		5,850,000	5,850,000		4.B FE
431116-AD-4	HIGHMARK INC		05/05/2021	BANK OF AMERICA/MERRILL LYNCH		9,986,600	10,000,000		2.B FE
43118D-AA-8	HIGHTOWER HOLDING LLC		04/16/2021	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		5.
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ES		06/14/2021	DEUTSCHE BANK AG		4,075,000	4,075,000		4.C FE
40390D-AC-9	HLF FINANCING SARL LLC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000		4.A FE
436440-AP-6	HOLOGIC INC		06/17/2021	GOLDMAN, SACHS & CO.		4,936,250	5,000,000	55,792	3.C FE
440452-AH-3	HORMEL FOODS CORPORATION		05/25/2021	BANK OF AMERICA/MERRILL LYNCH		4,987,850	5,000,000		1.F FE
40434L-AD-7	HP INC		06/07/2021	JPMORGAN CHASE & CO.		24,952,000	25,000,000		2.B FE
40434L-AG-0	HP INC		06/07/2021	GOLDMAN, SACHS & CO.		6,970,110	7,000,000		2.B FE
404280-CS-6	HSBC HOLDINGS PLC	D	05/17/2021	HSBC SECURITIES, INC.		15,000,000	15,000,000		1.G FE
404280-CT-4	HSBC HOLDINGS PLC	D	05/17/2021	HSBC SECURITIES, INC.		2,000,000	2,000,000		1.G FE
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC		05/24/2021	BANK OF AMERICA/MERRILL LYNCH		3,997,200	4,000,000		2.C FE
44891A-BW-6	HYUNDAI CAPITAL AMERICA		06/10/2021	CREDIT AGRICOLE		9,982,700	10,000,000		2.A FE
44891A-BX-4	HYUNDAI CAPITAL AMERICA		06/10/2021	CREDIT AGRICOLE		9,939,100	10,000,000		2.A FE
451102-BX-4	ICAHN ENTERPRISES LP		04/08/2021	JEFFERIES & COMPANY, INC.		4,243,200	4,160,000	89,180	3.B FE
45258L-AA-5	IMOLA MERGER CORP		04/01/2021	BANK OF AMERICA/MERRILL LYNCH		38,250,000	38,250,000		3.C FE
457030-AK-0	INGLES MARKETS INCORPORATED		06/14/2021	BANK OF AMERICA/MERRILL LYNCH		6,175,000	6,175,000		3.B FE
459506-AM-3	INTERNATIONAL FLAVORS & FRAGRANCES		05/19/2021	EXCHANGE		4,500,000	4,500,000	5,576	2.B FE
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES		05/19/2021	EXCHANGE		14,700,000	14,700,000	24,108	2.B FE
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES		05/19/2021	EXCHANGE		10,699,903	10,700,000	18,513	2.B FE
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES		06/01/2021	EXCHANGE		3,749,667	3,750,000		2.B FE
460919-AB-9	INTERTAPE POLYMER GROUP INC.	A	05/18/2021	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000		4.A FE
45074J-AA-2	ITT HOLDINGS LLC		06/23/2021	JEFFERIES & COMPANY, INC.		9,410,000	9,410,000		4.B FE
46653K-AB-4	JAB HOLDINGS BV	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH		6,961,290	7,000,000		2.B FE
466313-AL-7	JABIL INC		04/07/2021	JPMORGAN CHASE & CO.		6,998,670	7,000,000		2.C FE
47216F-AA-5	JAZZ SECURITIES DAC		06/01/2021	BANK OF AMERICA/MERRILL LYNCH		21,102,500	20,810,000	37,188	3.B FE
46590X-AC-0	JBS USA LUX SA		05/25/2021	Various		8,925,500	8,890,000		3.A FE
46592Q-AA-7	JBS USA LUX SA		06/08/2021	BARCLAYS		6,429,345	6,500,000		2.C FE
46647P-CB-0	JPMORGAN CHASE & CO		04/15/2021	JPMORGAN CHASE & CO.		8,000,000	8,000,000		1.F FE
46647P-CJ-3	JPMORGAN CHASE & CO		05/24/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1.F FE
49374J-AB-9	KIA CORP	D	04/12/2021	BANK OF AMERICA/MERRILL LYNCH		2,990,730	3,000,000		2.A FE
50077L-AV-8	KRAFT HEINZ FOODS CO		05/25/2021	CREDIT SUISSE		10,725,000	10,000,000	58,333	3.A FE
50077L-BC-9	KRAFT HEINZ FOODS CO		05/26/2021	Various		6,522,688	5,950,000	8,326	3.A FE
50540R-AX-0	LABORATORY CORPORATION OF AMERICA		05/12/2021	BANK OF AMERICA/MERRILL LYNCH		8,993,970	9,000,000		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
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL		06/09/2021	JPMORGAN CHASE & CO.		5,962,500	5,955,000		3.C FE
05552B-AA-4	LBM ACQUISITION LLC		06/24/2021	BARCLAYS		7,000,000	7,000,000	234,549	5.B FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		04/20/2021	BANK OF AMERICA/MERRILL LYNCH		3,300,000	3,300,000		4.B FE
524590-AA-4	LEEWARD RENEWABLE ENERGY LLC		06/23/2021	JPMORGAN CHASE & CO.		3,200,000	3,200,000		3.C FE
52532X-AB-1	LEIDOS INC		06/23/2021	EXCHANGE		8,976,836	9,000,000	28,025	2.C FE
52532X-AD-7	LEIDOS INC		06/23/2021	EXCHANGE		6,980,126	7,000,000	26,785	2.C FE
52532X-AH-8	LEIDOS INC		06/23/2021	EXCHANGE		4,479,590	4,500,000	36,800	2.C FE
527298-BS-1	LEVEL 3 FINANCING INC		04/30/2021	Various		2,922,500	3,000,000	40,882	3.B FE
50187T-AF-3	LGI HOMES INC		06/14/2021	WELLS FARGO		8,600,000	8,600,000		3.C FE
536797-AE-3	LITHIA MOTORS INC		06/15/2021	Various		2,688,166	2,539,000	35,558	3.B FE
536797-AF-0	LITHIA MOTORS INC		05/20/2021	Various		10,562,500	10,000,000	156,771	3.B FE
536797-AG-8	LITHIA MOTORS INC		06/10/2021	JPMORGAN CHASE & CO.		10,350,000	10,150,000	9,149	3.B FE
540543-AA-3	LOGN1 2021-1A A CLO		04/30/2021	BARCLAYS		20,000,000	20,000,000		1.A FE
50212Y-AF-1	LPL HOLDINGS INC		05/10/2021	JPMORGAN CHASE & CO.		10,185,000	10,185,000		3.B FE
55607P-AF-2	MACQUARIE GROUP LTD	D	06/15/2021	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1.G FE
55760L-AA-5	MADISON IAQ LLC		06/16/2021	GOLDMAN, SACHS & CO.		12,650,000	12,650,000		4.A FE
55760L-AB-3	MADISON IAQ LLC		06/16/2021	GOLDMAN, SACHS & CO.		5,750,000	5,750,000		5.A FE
55916A-AA-2	MAGIC MERGERCO INC		04/09/2021	BARCLAYS		2,700,000	2,700,000		3.
55916A-AB-0	MAGIC MERGERCO INC		04/09/2021	BARCLAYS		3,000,000	3,000,000		4.
56085R-AA-8	MAJORDRIVE HOLDINGS IV LLC		05/12/2021	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		5.B FE
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		06/07/2021	JPMORGAN CHASE & CO.		3,500,000	3,500,000		4.C FE
573874-AA-2	MARVELL TECHNOLOGY GROUP LTD		04/05/2021	JPMORGAN CHASE & CO.		19,960,800	20,000,000		2.C FE
573874-AG-9	MARVELL TECHNOLOGY GROUP LTD		04/05/2021	JPMORGAN CHASE & CO.		2,994,330	3,000,000		2.C FE
573874-AD-6	MARVELL TECHNOLOGY INC		04/05/2021	JPMORGAN CHASE & CO.		24,995,250	25,000,000		2.C FE
573874-AK-0	MARVELL TECHNOLOGY INC		05/18/2021	EXCHANGE		13,973,245	14,000,000	238,467	2.C FE
577081-BF-8	MATTEL INC		06/09/2021	Various		8,033,595	7,767,000	62,114	3.B FE
59155L-AA-0	METIS MERGER SUB LLC		05/05/2021	JEFFERIES & COMPANY, INC.		10,513,750	10,500,000	1,174	5.B FE
595017-AX-2	MICROCHIP TECHNOLOGY INCORPORATED		05/18/2021	JPMORGAN CHASE & CO.		7,000,000	7,000,000		2.C FE
595017-AZ-7	MICROCHIP TECHNOLOGY INCORPORATED		06/02/2021	EXCHANGE		14,500,000	14,500,000	97,863	2.C FE
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORATED		06/02/2021	EXCHANGE		5,604,423	5,500,000	59,087	3.B FE
59590A-AA-7	MIDCAP FINANCIAL ISSUER TRUST		06/28/2021	JPMORGAN CHASE & CO.		3,365,000	3,365,000		4.A FE
61772B-AB-9	MORGAN STANLEY		04/19/2021	MORGAN STANLEY		10,000,000	10,000,000		1.F FE
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		2.C FE
55354G-AM-2	MSCI INC		04/30/2021	JPMORGAN CHASE & CO.		5,180,000	5,180,000		3.A FE
624758-AF-5	MUELLER WATER PRODUCTS INC		05/18/2021	BANK OF AMERICA/MERRILL LYNCH		1,700,000	1,700,000		3.
632525-AY-7	NATIONAL AUSTRALIA BANK LTD	D	05/17/2021	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		2.A FE
639057-AC-2	NATWEST GROUP PLC	D	06/09/2021	RBS SECURITIES INC		7,000,000	7,000,000		2.B FE
63906Y-AB-4	NATWEST MARKETS PLC	D	05/06/2021	RBS SECURITIES INC		9,981,500	10,000,000		1.G FE
63938C-AE-8	NAVIENT CORP		04/14/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		4,907,351	4,497,000	19,019	3.C FE
62878U-2A-9	NBN CO LTD	D	04/26/2021	BANK OF AMERICA/MERRILL LYNCH		7,982,320	8,000,000		1.E FE
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2021	SCHEDULED PAY UP			91		6. *
65249B-AA-7	NEWS CORP		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		8,200,000	8,200,000		3.B FE
62928C-AA-0	NGPL PIPECO LLC		05/03/2021	WELLS FARGO		1,998,500	2,000,000		2.C FE
65409Q-BH-4	NIELSEN FINANCE LLC/NIELSEN FINANC		05/24/2021	JPMORGAN CHASE & CO.		3,620,000	3,620,000		4.B FE
65409Q-BK-7	NIELSEN FINANCE LLC/NIELSEN FINANC		05/24/2021	JPMORGAN CHASE & CO.		4,050,000	4,050,000		4.B FE
66977W-AS-8	NOVA CHEMICALS CORP	A	04/27/2021	HSBC SECURITIES, INC.		10,000,000	10,000,000		3.C FE
674215-AL-2	OASIS PETROLEUM INC		05/25/2021	JPMORGAN CHASE & CO.		1,700,000	1,700,000		4.A FE
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION		06/29/2021	GOLDMAN, SACHS & CO.		1,547,000	1,700,000	26,331	3.C FE
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATION		06/29/2021	GOLDMAN, SACHS & CO.		2,298,000	2,400,000	49,800	3.B FE
680665-AL-0	OLIN CORP		06/25/2021	Various		4,387,500	4,000,000	86,563	3.C FE
682691-AB-6	ONEMAIN FINANCE CORP		06/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,635,000	2,635,000		3.C FE
BAS14M-PA-3	OPTIORX LLC		06/25/2021	SCHEDULED PAY UP		376,239	376,239		6. *
68622T-AA-9	ORGANON FINANCE 1 LLC		04/08/2021	MORGAN STANLEY		21,137,525	21,110,000		3.B FE
68622T-AB-7	ORGANON FINANCE 1 LLC		04/08/2021	MORGAN STANLEY		16,545,000	16,545,000		4.A FE
68621C-AA-7	ORIFLAME INVESTMENT HOLDING PLC	D	04/22/2021	GOLDMAN, SACHS & CO.		4,500,000	4,500,000		4.
694308-JB-4	PACIFIC GAS AND ELECTRIC COMPANY		05/13/2021	BARCLAYS		47,438,110	44,518,000	536,185	2.C FE
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPANY		06/01/2021	BARCLAYS		6,965,630	7,000,000		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
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		05/11/2021	JPMORGAN CHASE & CO.		3,500,000	3,500,000		4.
703343-AD-5	PATRICK INDUSTRIES INC		04/13/2021	WELLS FARGO		5,600,000	5,600,000		4.A FE
707569-AV-1	PENN NATIONAL GAMING INC		06/24/2021	JPMORGAN CHASE & CO.		2,635,000	2,635,000		4.
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		06/03/2021	Various		14,251,556	14,250,000		3.C FE
709599-BM-5	PENSKE TRUCK LEASING CO LP		04/06/2021	WELLS FARGO		4,998,950	5,000,000		2.B FE
723787-AU-1	PIONEER NATURAL RESOURCES COMPANY		05/10/2021	GOLDMAN, SACHS & CO.		4,999,700	5,000,000		2.B FE
72132Y-AL-9	PIPK 2020-6A AR2 CLO		04/23/2021	JPMORGAN CHASE & CO.		47,000,000	47,000,000		1.A FE
727493-AC-2	PLANTRONICS INC		06/04/2021	JPMORGAN CHASE & CO.		5,238,750	5,500,000	68,083	4.B FE
740212-AM-7	PRECISION DRILLING CORPORATION	A	06/02/2021	RBC DOMINION SECURITIES		992,530	1,000,000		4.A FE
74165H-AB-4	PRIME HEALTHCARE SERVICES INC		04/27/2021	BARCLAYS		2,656,250	2,500,000	1,007	4.B FE
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)	C	04/21/2021	BANK OF AMERICA/MERRILL LYNCH		9,500,000	9,500,000		4.B FE
74368C-BC-7	PROTECTIVE LIFE GLOBAL FUNDING		04/05/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000		1.E FE
745310-AL-6	PUGET ENERGY INC		06/03/2021	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		2.C FE
75383K-AA-2	RAPTOR ACQ/RAPTOR CO-ISS	C	06/16/2021	BARCLAYS		3,000,000	3,000,000		4.A FE
75508X-AA-4	RAYONIER LP		05/12/2021	JPMORGAN CHASE & CO.		2,975,850	3,000,000		2.C FE
75972A-AD-5	RENEWABLE ENERGY GROUP INC		05/06/2021	CREDIT SUISSE		830,000	830,000		3.
74965L-AA-9	RLJ LODGING TRUST LP		06/10/2021	WELLS FARGO		5,275,000	5,275,000		3.C FE
77341K-AA-9	ROCKT 2021-1A A1 CLO		05/07/2021	CREDIT SUISSE		50,000,000	50,000,000		1.A FE
77578J-AC-2	ROLLS-ROYCE PLC	D	05/13/2021	Various		12,201,675	11,390,000	172,225	3.C FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		06/15/2021	MORGAN STANLEY		9,250,000	9,250,000		4.B FE
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC	D	06/07/2021	JPMORGAN CHASE & CO.		22,000,000	22,000,000		2.A FE
803014-AA-7	SANTOS FINANCE LTD.	D	04/22/2021	MORGAN STANLEY		4,000,000	4,000,000		2.C FE
78410G-AE-4	SBA COMMUNICATIONS CORP		04/21/2021	WELLS FARGO		965,300	1,000,000	7,292	4.A FE
78403D-AT-7	SBA TOWER TRUST		04/29/2021	BARCLAYS		4,500,000	4,500,000		1.F FE
78433B-AB-4	SCIH SALT HOLDINGS INC		04/16/2021	DEUTSCHE BANK AG		3,000,000	3,000,000		5.B FE
81725W-AK-9	SENSATA TECHNOLOGIES BV		05/26/2021	JPMORGAN CHASE & CO.		3,117,188	3,125,000	20,486	3.C FE
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		05/10/2021	JPMORGAN CHASE & CO.		7,025,000	7,025,000		3.C FE
82967N-BA-5	SIRIUS XM RADIO INC		05/27/2021	MORGAN STANLEY		10,214,539	9,763,000	162,717	3.C FE
82967N-BJ-6	SIRIUS XM RADIO INC		06/07/2021	JPMORGAN CHASE & CO.		7,500,000	7,500,000		3.C FE
83088M-AJ-1	SKYWORKS SOLUTIONS INC.		05/12/2021	JPMORGAN CHASE & CO.		7,997,600	8,000,000		2.C FE
83088M-AK-8	SKYWORKS SOLUTIONS INC.		05/12/2021	JPMORGAN CHASE & CO.		1,999,040	2,000,000		2.C FE
83088M-AL-6	SKYWORKS SOLUTIONS INC.		05/12/2021	JPMORGAN CHASE & CO.		2,988,420	3,000,000		2.C FE
78454L-AW-0	SM ENERGY CO		06/09/2021	BANK OF AMERICA/MERRILL LYNCH		2,100,000	2,100,000		4.A FE
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	D	06/08/2021	JPMORGAN CHASE & CO.		14,999,100	15,000,000		1.G FE
83368R-BC-5	SOCIETE GENERALE SA	D	06/02/2021	SOCIETE GENERALE		25,000,000	25,000,000		2.B FE
83368R-BD-3	SOCIETE GENERALE SA	D	06/02/2021	SOCIETE GENERALE		6,500,000	6,500,000		2.B FE
842587-DJ-3	SOUTHERN COMPANY (THE)		05/03/2021	MIZUHO SECURITIES USA INC.		2,000,000	2,000,000		2.C FE
852234-AM-5	SQUARE INC		05/18/2021	GOLDMAN, SACHS & CO.		4,400,000	4,400,000		3.B FE
83283W-AC-7	SRM ESCROW ISSUER LLC		05/19/2021	JPMORGAN CHASE & CO.		18,009,000	17,400,000	66,700	4.A FE
85236F-AA-1	SRM ESCROW ISSUER LLC		06/24/2021	EXCHANGE		18,006,097	17,400,000	153,700	4.A FE
78471R-AB-2	SRS DISTRIBUTION INC		05/20/2021	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		4.C FE
78471R-AC-0	SRS DISTRIBUTION INC		05/20/2021	BARCLAYS		2,500,000	2,500,000		5.B FE
85571B-AU-9	STARWOOD PROPERTY TRUST INC		06/29/2021	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4.A FE
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		05/10/2021	BANK OF AMERICA/MERRILL LYNCH		6,850,000	6,850,000		4.A FE
87952V-AR-7	TELESAT CANADA / TELESAT LLC	A	04/13/2021	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		3.
88032W-BB-1	TENCENT HOLDINGS LTD	D	04/15/2021	GOLDMAN, SACHS & CO.		1,999,440	2,000,000		1.E FE
88033G-DL-1	TENET HEALTHCARE CORPORATION		05/18/2021	BARCLAYS		23,400,000	23,400,000		4.A FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	04/01/2021	Various		(646)	1,759		5.A
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	04/01/2021	Various		4,184	6,503		5.A
88830M-AL-6	TITAN INTERNATIONAL INC		04/08/2021	GOLDMAN, SACHS & CO.		3,350,000	3,350,000		4.
87264A-BB-0	T-MOBILE USA INC		05/26/2021	EXCHANGE		28,883,060	28,500,000	113,604	2.C FE
87264A-BD-6	T-MOBILE USA INC		05/26/2021	EXCHANGE		4,998,160	5,000,000	21,354	2.C FE
87264A-BN-4	T-MOBILE USA INC		05/26/2021	EXCHANGE		3,991,823	4,000,000	37,033	2.C FE
87264A-BV-6	T-MOBILE USA INC		04/13/2021	DEUTSCHE BANK AG		5,866,916	5,750,000	11,177	3.B FE
87264A-BX-2	T-MOBILE USA INC		05/26/2021	EXCHANGE		10,498,999	10,500,000	7,219	2.C FE
87264A-BY-0	T-MOBILE USA INC		05/26/2021	EXCHANGE		7,680,493	7,700,000	8,470	2.C FE
87264A-BZ-7	T-MOBILE USA INC		05/26/2021	EXCHANGE		17,475,235	17,500,000	73,646	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
87264A-CA-1	T-MOBILE USA INC		05/26/2021	EXCHANGE		24,703,513	24,500,000	140,909	2.C FE
87264A-CB-9	T-MOBILE USA INC		05/26/2021	EXCHANGE		2,081,552	2,000,000	14,308	2.C FE
87264A-CD-5	T-MOBILE USA INC		05/10/2021	JPMORGAN CHASE & CO.		3,105,750	3,075,000	14,414	3.B FE
87264A-CE-3	T-MOBILE USA INC		05/10/2021	JPMORGAN CHASE & CO.		3,105,750	3,075,000	14,948	3.B FE
87261Q-AC-7	TMS INTERNATIONAL CORP		04/06/2021	CREDIT SUISSE		2,500,000	2,500,000		5.A FE
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD		04/06/2021	WELLS FARGO		2,996,880	3,000,000		2.C FE
89680Y-AB-1	TRITON CONTAINER INTERNATIONAL LTD		05/26/2021	BANK OF AMERICA/MERRILL LYNCH		1,997,880	2,000,000		2.C FE
89788M-AE-2	TRUIST FINANCIAL CORP		06/02/2021	SUNTRUST INVESTMENT SERVICES, INC.		2,500,000	2,500,000		1.G FE
902674-YH-7	UBS AG (LONDON BRANCH)	D	05/24/2021	UNION BANK OF SWITZERLAND		4,980,700	5,000,000		1.D FE
90932L-AG-2	UNITED AIRLINES INC		04/14/2021	BARCLAYS		3,500,000	3,500,000		3.B FE
90932L-AH-0	UNITED AIRLINES INC		04/14/2021	BARCLAYS		3,500,000	3,500,000		3.B FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		05/13/2021	CANTOR FITZGERALD		5,256,355	5,018,000	1,080	2.C FE
914906-AV-4	UNIVISION COMMUNICATIONS INC		05/07/2021	JPMORGAN CHASE & CO.		7,929,844	7,915,000		4.A FE
90320B-AA-7	UPC BROADBAND FINCO BV	D	04/07/2021	BANK OF AMERICA/MERRILL LYNCH		13,475,000	13,475,000		3.C FE
92343E-AM-4	VERISIGN INC		05/24/2021	JPMORGAN CHASE & CO.		4,985,600	5,000,000		2.C FE
92660F-AN-4	VIDEOTRON LTD / VIDEOTRON LTEE	A	06/03/2021	BANK OF AMERICA/MERRILL LYNCH		6,365,000	6,365,000		3.A FE
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		05/05/2021	JPMORGAN CHASE & CO.		6,450,000	6,450,000		3.B FE
928881-AA-9	VONTIER CORP		06/04/2021	Various		11,779,332	11,757,000	51,643	2.C FE
93710W-AA-3	WASH MULTIFAMILY LAUNDRY SYSTEMS L		04/08/2021	BARCLAYS		3,250,000	3,250,000		4.C FE
95040Q-AN-4	WELLTOWER INC		06/23/2021	WELLS FARGO		13,960,100	14,000,000		2.A FE
95081Q-AN-4	WESCO DISTRIBUTION INC		06/22/2021	CANTOR FITZGERALD		2,088,195	1,938,000	3,452	3.C FE
96289W-AA-7	WHEEL PROS INC		04/23/2021	DEUTSCHE BANK AG		3,000,000	3,000,000		5.A FE
98262P-AA-9	WW INTERNATIONAL INC		04/01/2021	GOLDMAN, SACHS & CO.		5,500,000	5,500,000		3.A FE
98372M-AC-9	XENIA HOTELS & RESORTS INC		06/15/2021	Various		11,618,480	11,378,000	18,289	4.B FE
98888B-AN-6	ZAIS 2020-14A A1AR CLO		04/08/2021	GOLDMAN, SACHS & CO.		8,000,000	8,000,000		1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,483,731,334	2,464,215,591	6,583,193	XXX
00928Q-AW-1	AIRCASTLE LTD		06/03/2021	RBC DOMINION SECURITIES		5,000,000	5,000,000		3.B FE
02005N-BM-1	ALLY FINANCIAL INC		04/19/2021	LOOP CAPITAL MARKETS		15,000,000	15,000,000		4.A FE
14040H-CF-0	CAPITAL ONE FINANCIAL CORPORATION		06/07/2021	MORGAN STANLEY		8,000,000	8,000,000		3.A FE
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		1.F FE
29273V-AH-3	ENERGY TRANSFER LP		04/05/2021	EXCHANGE		11,541,500	14,075,000	122,179	3.B FE
29273V-AJ-9	ENERGY TRANSFER LP		04/05/2021	EXCHANGE		8,447,325	9,545,000	87,827	3.B FE
29273V-AM-2	ENERGY TRANSFER LP		04/05/2021	EXCHANGE		4,725,000	4,725,000	130,922	3.B FE
38144G-AE-1	GOLDMAN SACHS GROUP INC/THE		04/19/2021	GOLDMAN, SACHS & CO.		8,000,000	8,000,000		3.
48128B-AN-1	JPMORGAN CHASE & CO		05/05/2021	JPMORGAN CHASE & CO.		3,000,000	3,000,000		2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						67,713,825	71,345,000	340,928	XXX
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		06/21/2021	BANK OF AMERICA/MERRILL LYNCH	0.000	937,597			2.A
8099999. Subtotal - Bonds - SVO Identified Funds						937,597			XXX
00687M-AC-5	ADIENT US LLC TLB		06/07/2021	BANK OF AMERICA/MERRILL LYNCH		7,992,522	8,000,000		3.C FE
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL		04/19/2021	RBC DOMINION SECURITIES		3,995,000	4,000,000		4.B FE
00766W-AV-5	AECOM TECHNOLOGIES TLB		06/07/2021	BANK OF AMERICA/MERRILL LYNCH		9,455,997	9,500,000		2.C FE
BA50X0-WE-5	AEP I HOLDCO LLC LOAN		06/30/2021	Various		357,850	357,850		5.B GI
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		04/20/2021	Various		2,901,497	2,992,228		4.B FE
01438K-AH-8	ALDEVRON LLC INITIAL TL		04/09/2021	Various		4,000,706	3,989,924		4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO USDOL TL		05/14/2021	EXCHANGE		7,719,733	7,712,380		4.B FE
02376C-BJ-3	AMERICAN AIRLINES INC. TL		04/22/2021	BARCLAYS		3,042,097	3,000,000		3.B FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		05/14/2021	BANK OF AMERICA/MERRILL LYNCH		5,968,416	6,000,000		3.B FE
03852J-AS-0	ARAMARK SERVICES INC TLB		05/24/2021	JPMORGAN CHASE & CO.		15,952,694	16,000,000		3.B FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		04/14/2021	Various		3,495,079	3,491,228		3.A FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		05/17/2021	BANK OF AMERICA/MERRILL LYNCH					4.B FE
04765B-AJ-1	ATKORE INTERNATIONAL ITL		06/07/2021	JPMORGAN CHASE & CO.		9,950,000	10,000,000		3.A FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		04/12/2021	DEUTSCHE BANK AG		3,104,844	3,100,000		3.C FE
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		05/26/2021	GOLDMAN, SACHS & CO.		4,465,625	4,500,000		4.B FE
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	04/15/2021	DEUTSCHE BANK AG		3,979,559	3,989,975		4.B FE
C9413P-BB-8	Bausch Health Companies Inc. (fk		04/19/2021	DEUTSCHE BANK AG		4,988,648	5,000,000		3.B FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		04/14/2021	Various		6,456,823	6,469,654		3.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
07368R-AF-8	BEACON ROOFING SUPPLY INC TLB		06/11/2021	Various		10,405,519	10,457,920		3.C FE
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		05/20/2021	Various		(6,066)			3.C FE
08078U-AF-0	Belron Finance US LLC Term Loan		06/10/2021	Various		3,137,918	3,172,753		4.C FE
08078U-AE-3	BELRON FINANCE US LLC TL B		05/21/2021	Various		1,609,476	1,620,896		3.B FE
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		04/13/2021	BANK OF AMERICA/MERRILL LYNCH					3.C FE
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL		04/16/2021	Various		6,467,783	6,483,750		3.A FE
09179F-AU-6	BJS WHOLESALE CLUB INC		06/24/2021	Various		5,624,599	5,625,898		3.C FE
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		05/21/2021	Various		3,002,203	3,000,000		3.C FE
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		04/05/2021	Various		6,956,695	6,982,500		4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		05/07/2021	Various		1,995,534	2,000,000		3.A FE
12685L-AG-5	CABLE ONE INC TL B4		06/16/2021	WELLS FARGO		12,971,169	13,000,000		3.B FE
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		04/13/2021	MORGAN STANLEY		7,433,225	7,461,034		3.A FE
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		04/23/2021	BANK OF AMERICA/MERRILL LYNCH		6,130,934	6,150,575		4.B FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		06/24/2021	BANK OF AMERICA/MERRILL LYNCH		5,010,417	5,000,000		3.A FE
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		04/01/2021	BANK MONTREAL / NESBITT BURNS		(450)			4.C
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		05/11/2021	Various		4,745,167	4,800,000		4.C FE
17288Y-AD-4	CITADEL SECURITIES LP TL B		05/19/2021	Various		2,975,976	3,000,000		3.A FE
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		04/26/2021	Various		4,996,693	4,987,500		4.B FE
18143E-AF-6	CLARK EQUIPMENT COMPANY TL		06/18/2021	BANK OF AMERICA/MERRILL LYNCH		6,965,000	7,000,000		3.B FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		04/08/2021	Various		2,353,152	2,493,540		4.C
20716E-AN-2	CONFIE SEGUROS HOLDING II CO TLB		04/15/2021	RBC DOMINION SECURITIES		2,955,000	3,000,000		4.C FE
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1		05/04/2021	Various		7,567,938	7,582,766		4.B FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		04/27/2021	Various		4,727,552	4,769,012		4.A FE
21926B-AD-4	CORNERSTONE ONDEMAND 2021 REF TL		05/14/2021	Various		1,815,985	1,838,925		4.A FE
BA50XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		04/01/2021	DIRECT			90,530		6. *
12594W-AK-2	CPI HOLDCO LLC TLB (1ST LIEN)		05/10/2021	Various		5,990,195	5,984,887		4.B FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		04/05/2021	UNION BANK OF SWITZERLAND		3,481,549	3,491,117		4.C FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		04/07/2021	BANK MONTREAL / NESBITT BURNS					4.B FE
23308U-AG-9	DCG ACQUISTION CORP TL		04/13/2021	JPMORGAN CHASE & CO.		1,999,926	1,994,938		4.C FE
26826Y-AB-8	E2OPEN INC TERM LOAN B		05/04/2021	GOLDMAN, SACHS & CO.		3,502,792	3,500,000		4.B FE
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		04/19/2021	BANK OF AMERICA/MERRILL LYNCH		2,987,624	2,992,500		4.C FE
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		06/01/2021	Various		10,837,726	10,902,145		4.A FE
28031F-AD-2	EDGEWATER GENERATION LLC TER		04/09/2021	Various		3,958,416	3,972,615		3.C FE
28414B-AF-3	Elanco Animal Health Incorporate		06/24/2021	Various		4,979,203	5,000,000		2.C FE
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		06/16/2021	Various		7,984,722	8,000,000		3.A FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		05/03/2021	Various		622,461	625,000		4.C FE
31732F-AM-8	FILTRATION GROUP CORP TL		04/06/2021	Various		988,878	997,327		4.C FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		04/02/2021	BANK OF AMERICA/MERRILL LYNCH		(5,434)			5.A FE
33903R-AY-5	FleetCor Technologies Operating		05/18/2021	BANK OF AMERICA/MERRILL LYNCH		11,449,956	11,500,000		3.A FE
33905P-AB-7	FLEETWASH INC DDTAL		06/10/2021	BANK MONTREAL / NESBITT BURNS		57,786	57,786		3.A FE
34721H-AB-5	FORT DEARBORN HLDGS INC TL		04/29/2021	Various		3,292,155	3,291,406		4.C FE
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		05/04/2021	Various		7,566,125	7,600,000		4.B FE
G3679Y-AC-6	Froneri International PLC Term L	D	04/09/2021	CREDIT SUISSE		4,924,696	4,987,437		4.A FE
G3679Y-AG-7	FRONERI INTERNATIONAL PLC TL 2ND L	D	06/04/2021	CREDIT SUISSE		(1,000)			4.C FE
55316H-AB-1	GENESEE & WYOMING INC.		06/23/2021	Various		6,969,443	6,987,767		3.B FE
C7052B-AH-7	GFL Environmental Inc. 2020 Refi		06/18/2021	Various		10,007,165	9,975,000		3.C FE
37953U-AM-4	GLOBALLOGIC HOLDING INC TLB2		04/20/2021	JPMORGAN CHASE & CO.		6,002,868	5,984,962		4.B FE
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		06/10/2021	Various		1,800,627	1,803,105		3.B FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		05/18/2021	Various		1,984,715	1,993,091		3.B FE
51508P-AG-9	GOLDEN NUGGET INC TLB		04/07/2021	Various		5,933,041	5,983,072		4.B FE
38245H-AC-1	GOODRX INC TERM LOAN		05/14/2021	GOLDMAN SACHS		(42)			4.A FE
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		04/08/2021	Various		2,500,781	2,500,000		4.B FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		05/24/2021	Various		6,945,612	6,994,792		3.B FE
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		05/20/2021	Various		10,572,993	10,596,125		3.C FE
41151P-AN-5	HARBOR FREIGHT TL		06/15/2021	Various		4,975,629	4,987,469		3.C FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		04/05/2021	Various		3,416,729	3,410,704		4.B FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		05/04/2021	MORGAN STANLEY		1,999,412	2,000,000		3.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
G4712J-AP-7	HIG FINANCE 2 LIMITED USD TLB	D	04/01/2021	EXCHANGE		536,931	544,931		4.B FE
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	04/23/2021	Various		3,762,140	3,757,978		4.B FE
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		06/01/2021	EXCHANGE		1,208,815	1,218,750		4.A FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		04/30/2021	Various		3,972,370	3,989,717		4.B FE
45323K-AB-6	IMPRIVATA INC TERM LOAN		04/05/2021	GOLDMAN, SACHS & CO.		3,510,410	3,500,000		4.B FE
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B		05/10/2021	JPMORGAN CHASE & CO.		5,000,000	5,000,000		3.C FE
BAS0QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		04/14/2021	DIRECT		142,186	143,125		6. *
45781B-AG-0	INOVALON HOLDINGS INC REFI DATE TL		04/16/2021	BANK OF AMERICA/MERRILL LYNCH		4,978,346	4,986,472		4.B FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		04/07/2021	Jefferies & Company, Inc.		4,988,040	4,987,245		4.C FE
G5080A-AF-9	JAZZ PHARMA	D	05/24/2021	BANK OF AMERICA/MERRILL LYNCH		11,980,417	12,000,000		3.C FE
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)		04/21/2021	Various		1,563,763	1,565,826		2.C FE
78572G-AN-8	KSBR HOLDING CORP		06/29/2021	GOLDMAN SACHS		(566)			4.A FE
50168E-AE-2	LABL INC. DOLLAR TERM B LOAN		05/13/2021	UNION BANK OF SWITZERLAND		2,288,125	2,294,177		4.B FE
50179J-AE-8	LBM ACQUISITION LLC DELAYED TL		05/27/2021	BARCLAYS		354,184	362,667		4.C FE
50179J-AB-4	LBM ACQUISITION LLC TL B		04/12/2021	BARCLAYS		409,091	409,091		4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		04/07/2021	JPMORGAN CHASE & CO.		4,010,696	3,990,000		4.B FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		04/12/2021	RBC DOMINION SECURITIES		2,448,476	2,493,606		4.C FE
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		04/15/2021	Various		4,997,954	5,000,000		4.A FE
56589P-AG-0	MARAVAI INTERMEDIATE HOLDINGS L		06/18/2021	MORGAN STANLEY		2,976,616	2,991,818		4.B FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		05/04/2021	DIRECT		509,749	519,015		4.C FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	04/08/2021	Various		3,880,074	3,898,333		3.C FE
59909T-AC-8	MILANO ACQUISITION CORP TLB		04/26/2021	JPMORGAN CHASE & CO.		4,474,046	4,500,000		4.A FE
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L		04/21/2021	MORGAN STANLEY		3,854,555	3,851,670		4.B FE
60662W-AP-7	MITCHELL INTERNATIONAL INC TLB		04/05/2021	Various		3,997,844	3,989,975		4.C FE
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		04/26/2021	DEUTSCHE BANK AG		982,341	993,631		4.C FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		05/19/2021	Various		4,748,999	4,755,559		4.B FE
63689E-AS-4	NATIONAL MENTOR HOLDINGS DDTL		05/19/2021	Various		382,382	382,382		4.B FE
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		04/01/2021	Various		145,554	145,773		4.B FE
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		05/17/2021	Various		4,983,875	5,000,000		3.B FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		04/01/2021	DIRECT			22,194		5.C
F6628D-AL-8	NUMERICABLE US TLB-12	D	04/07/2021	Various		7,938,332	8,000,000		4.B FE
68277F-AC-3	ONEDIGITAL BORROWER LLC DDTL		05/26/2021	JPMORGAN CHASE & CO.		87,158	87,891		4.C FE
68277F-AD-1	ONEDIGITAL BORROWER LLC TL		05/26/2021	JPMORGAN CHASE & CO.		87,891	87,891		4.C FE
68621X-AE-3	ORGANON & CO TL (USD)		06/28/2021	JPMORGAN CHASE & CO.		11,488,424	11,500,000		3.B FE
BAS0V4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		04/01/2021	DIRECT		(28,902)			4.A FE
76173F-AU-1	PACTIVE EVERGREEN (AKA REYNOLDS)		06/18/2021	Various		3,969,519	4,000,000		4.A FE
70323K-AE-8	Pathway Vet Alliance LLC 2021 Re		04/08/2021	Various		2,893,454	2,892,750		4.B FE
70583G-AW-2	PELICAN PRODUCTS INC TL		05/01/2021	MORGAN STANLEY		(547)			4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		04/30/2021	Various		3,994,170	3,998,750		4.A FE
72814C-AF-5	PLAYTIKA HOLDING CORP. TERM LOAN		05/20/2021	BANK OF AMERICA/MERRILL LYNCH		10,460,000	10,500,000		3.B FE
73044E-AB-0	PODS INC COV-LITE TLB		04/05/2021	MORGAN STANLEY		746,250	750,000		4.B FE
69355H-AB-4	PPD INC TL B		06/25/2021	JPMORGAN CHASE & CO.		10,011,736	10,000,000		3.C FE
74045B-AC-1	PREGIS LLC TL		04/13/2021	Various		1,992,449	1,994,949		4.C FE
BAS18J-06-2	PREGIS TOPCO LLC TL		06/22/2021	EXCHANGE		248,851	250,000		4.C FE
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		04/07/2021	Various		2,987,071	3,000,000		4.B FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		06/03/2021	Various		4,949,219	5,000,000		3.C FE
75025K-AF-5	RADIATE HOLDCO LLC TLB		04/09/2021	Various		3,991,751	3,990,000		4.B FE
75605V-AD-4	REALPAGE INC TL		04/26/2021	GOLDMAN, SACHS & CO.		11,968,917	12,000,000		4.B FE
75972J-AB-0	RENAISSANCE LEARNING INC TL		04/15/2021	BARCLAYS		3,450,228	3,491,026		4.C FE
75001C-AB-0	RV RETAILER LLC TL-B		04/13/2021	GOLDMAN, SACHS & CO.		1,998,153	2,000,000		4.B FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		04/08/2021	JPMORGAN CHASE & CO.		6,044,812	5,984,962		4.B FE
80465J-AD-0	SAVAGE ENTERPRISES LLC INITIAL		04/06/2021	Various		2,006,884	2,000,000		4.A FE
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		05/17/2021	Various		1,981,973	2,000,000		3.C FE
82087U-AL-1	SHEARERS FOODS LLC REFINANCING TL		05/28/2021	CREDIT SUISSE		5,471,388	5,486,250		4.C FE
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		04/06/2021	Various		3,059,392	3,191,919		5.A FE
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		04/22/2021	BARCLAYS		8,864,223	8,950,000		4.C FE
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		06/10/2021	BANK OF AMERICA/MERRILL LYNCH		744,375	750,000		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
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		04/08/2021	Various		3,388,175	3,396,691		3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		04/08/2021	Various		2,529,665	2,536,149		3.B FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	05/03/2021	Various		5,967,265	5,963,176		2.C FE
85769E-AZ-4	STATION CASINOS LLC TLB		04/09/2021	Various		2,188,583	2,219,102		4.A FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	04/01/2021	Various		2,992,024	2,980,000		4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		05/03/2021	EXCHANGE		6,509,335	6,713,904		4.C FE
88145L-AE-4	TERRIER MEDIA BUYER INC 2021 TLB		04/13/2021	Various		2,971,650	2,992,500		4.A FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		05/28/2021	DIRECT		(12,509)	1,564		5.A
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		05/28/2021	Various		(10,264)	1,283		5.A
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		06/14/2021	Various		(5,929)	321		5.A
27943T-AB-5	THE EDELMAN FINANCIAL CENTER 2ND L		04/19/2021	JPMORGAN CHASE & CO.		246,875	250,000		5.B FE
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB		04/19/2021	CREDIT SUISSE		4,253,229	4,250,000		4.B FE
88675U-AB-8	TIGER ACQUISITION LLC ITL		06/09/2021	GOLDMAN SACHS		495,000	500,000		4.B FE
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		04/07/2021	JPMORGAN CHASE & CO.		1,986,253	1,995,000		4.A FE
89334G-AX-2	TRANS UNION TLB-5		06/22/2021	Various		4,993,494	5,000,000		3.B FE
89364M-BS-2	TRANSDIGM INC TLG		04/08/2021	MACQUARIE CAPITAL (USA) INC.		2,081,840	2,114,609		4.A FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		05/19/2021	Various		2,949,496	2,992,424		4.A FE
89678Q-AB-2	TRITON WATER HOLDINGS INC TL		04/22/2021	Various		5,392,172	5,400,000		4.B FE
89778P-AG-2	TRUCK HERO INC TLB		05/18/2021	Various		748,688	750,000		4.C FE
90932R-AJ-3	UNITED AIRLINES INC		06/16/2021	Various		12,899,375	12,750,000		3.B FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		06/02/2021	Various		2,682,921	2,692,874		4.B FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		05/10/2021	Various		(12,389)			5.A FE
N9000D-AD-9	UPC BROADBAND HLDGS BV TLB2		06/17/2021	Various		1,977,295	2,000,000		3.C FE
N9000D-AH-0	UPC FINANCING PARTNERSHIP		05/13/2021	SCOTIA CAPITAL (USA) INC.		2,079,000	2,100,000		3.C FE
90349Y-AF-3	US ECOLOGY INC TLB		05/21/2021	Various		4,979,716	4,987,374		3.C FE
92531H-AD-9	VERSCEND HOLDING CORP TL B		05/14/2021	Various		9,976,871	9,962,286		4.B FE
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	05/03/2021	Various		5,014,463	4,987,500		4.A FE
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		05/12/2021	Various		9,972,744	9,975,000		4.A FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		04/26/2021	Various		1,455,185	1,496,164		5.A FE
92956R-AG-6	WABASH NATIONAL CORPORATION TL		06/16/2021	WELLS FARGO		6,954,297	6,940,008		3.C FE
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING TLB		04/07/2021	BANK MONTREAL / NESBITT BURNS		497,500	500,000		4.B FE
96208U-AT-8	WEX INC TERM LOAN		04/09/2021	BANK OF AMERICA/MERRILL LYNCH		6,965,000	7,000,000		3.C FE
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		04/12/2021	MORGAN STANLEY		3,492,780	3,500,000		4.A FE
97246F-AH-9	WILSONART LLC TL		04/01/2021	EXCHANGE		8,836,863	8,857,336		4.B FE
92929L-AW-8	WMG ACQUISITION TL		04/14/2021	CREDIT SUISSE		2,500,000	2,500,000		3.C FE
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		06/03/2021	Various		10,475,857	10,500,000		3.C FE
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		04/19/2021	Various		723,643	728,314		4.A FE
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		05/24/2021	Various		5,005,149	5,000,000		3.B FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						690,031,154	692,467,984		XXX
8399997. Total - Bonds - Part 3						4,525,421,366	4,472,738,775	7,698,792	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,525,421,366	4,472,738,775	7,698,792	XXX
060505-81-5	BANK OF AMERICA		04/28/2021	DIRECT	602.000		1.00		2.C FE
32043P-20-5	FIRST GUARANTY BANCSHARES INC		04/22/2021	JANNEY MONTGOMERY SCOTT LLC	56,000.000	1,400,000	1.00		6. *
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,400,000	XXX		XXX
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		05/25/2021	JPMORGAN CHASE & CO.	0.000		100.00		3.B FE
29278N-AB-9	ENERGY TRANSFER PARTNERS LP		05/25/2021	Various	0.000		100.00		3.B FE
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,400,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,400,000	XXX		XXX
88025U-10-9	10X GENOMICS INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	1,039.000	172,619			
68269G-10-7	1LIFE HEALTHCARE INC		05/25/2021	GOLDMAN, SACHS & CO.	238.000	8,159			
35104E-10-0	4D MOLECULAR THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	107.000	2,735			

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
65443P-10-2	908 DEVICES		05/25/2021	GOLDMAN, SACHS & CO.	121.000	4,717			
G0060R-11-8	ABCAM PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	18.000	361			
00404A-10-9	ACADIA HEALTHCARE CO INC		04/26/2021	UNION BANK OF SWITZERLAND	131.000	8,117			
004239-10-9	ACADIA REALTY TRUST		05/25/2021	GOLDMAN, SACHS & CO.	6.000	125			
G1151C-10-1	ACCENTURE PLC		05/25/2021	GOLDMAN, SACHS & CO.	1,109.000	317,163			
00108J-10-9	ACM RESEARCH CLASS A INC		05/25/2021	GOLDMAN, SACHS & CO.	8.000	544			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	05/25/2021	GOLDMAN, SACHS & CO.	2,547.000	79,454			
G0084W-10-1	ADIENT PLC	D	05/17/2021	GOLDMAN, SACHS & CO.	122.000	5,800			
SBYNXB-Z5-0	ADO PROPERTIES	B	05/25/2021	GOLDMAN, SACHS & CO.	66.000	2,044			
007973-10-0	ADVANCED ENERGY INDUSTRIES		05/25/2021	GOLDMAN, SACHS & CO.	30.000	3,006			
SB1G5X-P1-4	AEDIFICA REIT SA	B	05/19/2021	BANK OF AMERICA/MERRILL LYNCH	1,505.000	188,386			
00847G-70-5	AGENUS INC.		05/25/2021	GOLDMAN, SACHS & CO.	558.000	2,238			
00848J-10-4	AGILITI INC		05/27/2021	Various	18,285.000	282,253			
S49160-39-3	AIR FRANCE-KLM SA	B	05/25/2021	GOLDMAN, SACHS & CO.	275.000	1,520			
00912X-30-2	AIR LEASE CORP		05/17/2021	Various	434.000	20,179			
00972D-10-5	AKEBIA THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	894.000	2,941			
00973Y-10-8	AKERO THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	97.000	2,496			
00973J-10-1	AKOUOS INC		05/25/2021	GOLDMAN, SACHS & CO.	208.000	2,469			
012348-10-8	ALBANY INTERNATIONAL CORP.		04/26/2021	JEFFERIES & COMPANY, INC.	77.000	6,845			
01345P-10-6	ALBIREO PHARMA INC		05/25/2021	GOLDMAN, SACHS & CO.	112.000	3,494			
013872-10-6	ALCOA CORP		05/25/2021	GOLDMAN, SACHS & CO.	334.000	12,248			
H01301-12-8	ALCON INC	B	04/09/2021	MORGAN STANLEY	531.000	38,592			
014442-10-7	ALECTOR INC		05/25/2021	GOLDMAN, SACHS & CO.	198.000	3,489			
SBG0SJ-42-0	ALFEN NV	B	05/25/2021	GOLDMAN, SACHS & CO.	6.000	499			
01749D-10-5	ALLEGRO MICROSYSTEMS INC		05/10/2021	Various	2,683.000	68,872			
019770-10-6	ALLOGENE THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	82.000	2,030			
02079K-30-5	ALPHABET INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	3.000	7,089			
02079K-10-7	ALPHABET INC CLASS C		05/25/2021	MORGAN STANLEY	330.000	794,993			
S61676-97-9	ALTIUM LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	396.000	8,288			
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		05/25/2021	GOLDMAN, SACHS & CO.	171.000	2,806			
02376R-10-2	AMERICAN AIRLINES GROUP INC		05/25/2021	GOLDMAN, SACHS & CO.	123.000	2,855			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/25/2021	MORGAN STANLEY	4,348.000	203,068			
025676-20-6	AMERICAN EQUITY INVT LIFE HL		05/17/2021	GOLDMAN, SACHS & CO.	343.000	10,596			
03027X-10-0	AMERICAN TOWER CORP		05/25/2021	GOLDMAN, SACHS & CO.	1,012.000	256,410			
03044L-10-5	AMERICAN WELL CORP CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	289.000	3,439			
03064D-10-8	AMERICOLD REALTY TRUST		05/25/2021	Various	8,415.000	336,944			
03076K-10-8	AMERIS BANCORP		04/26/2021	CREDIT SUISSE	161.000	8,294			
03236M-20-0	AMYRIS INC		05/25/2021	GOLDMAN, SACHS & CO.	248.000	3,326			
032654-10-5	ANALOG DEVICES INC		05/25/2021	MORGAN STANLEY	1,710.000	279,961			
03662Q-10-5	ANSYS INC		05/25/2021	GOLDMAN, SACHS & CO.	500.000	169,595			
G0403H-10-8	AON PLC CLASS A		05/25/2021	MORGAN STANLEY	1,467.000	370,139			
SB1G18-54-9	AOZORA BANK LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	7,015			
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMEN		05/25/2021	GOLDMAN, SACHS & CO.	1,025.000	7,175			
03753U-10-6	APELLIS PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	71.000	3,429			
SB01Z4-C3-9	APG SGA SA	B	05/25/2021	GOLDMAN, SACHS & CO.	7.000	1,781			
00187Y-10-0	API GROUP CORP		05/25/2021	GOLDMAN, SACHS & CO.	71.000	1,456			
03820C-10-5	APPLIED INDUSTRIAL TECH INC		06/18/2021	NATIONAL BANK OF CANADA	201.000	17,127			
038222-10-5	APPLIED MATERIALS INC		05/25/2021	MORGAN STANLEY	2,253.000	309,788			
00208D-40-8	ARC RESOURCES LTD	B	04/08/2021	MERGER	1,441.510	8,873			
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	75.000	2,078			
03969F-10-9	ARCUS BIOSCIENCES INC		05/25/2021	GOLDMAN, SACHS & CO.	207.000	4,995			
03969K-10-8	ARCUTIS BIOTHERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	177.000	4,450			
039697-10-7	ARDELYX INC		05/25/2021	GOLDMAN, SACHS & CO.	355.000	2,471			
04271T-10-0	ARRAY TECHNOLOGIES INC		05/25/2021	GOLDMAN, SACHS & CO.	375.000	5,738			
04335A-10-5	ARVINAS INC		05/25/2021	GOLDMAN, SACHS & CO.	86.000	5,608			
04342Y-10-4	ASANA INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	226.000	8,104			
045327-10-3	ASPEN TECHNOLOGY		06/15/2021	NATIONAL BANK OF CANADA	325.000	45,612			

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
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	05/25/2021	GOLDMAN, SACHS & CO.	4,134.000	473,108			
04683R-10-6	ATEA PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	66.000	1,288			
047649-10-8	ATKORE INTERNATIONAL GROUP INC		05/25/2021	GOLDMAN, SACHS & CO.	38.000	2,853			
T05404-10-7	ATLANTIA S.P.A.	B	05/25/2021	GOLDMAN, SACHS & CO.	7,772.000	145,915			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		04/26/2021	BANK OF AMERICA/MERRILL LYNCH	215.000	8,350			
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	04/26/2021	BANK OF AMERICA/MERRILL LYNCH	202.000	8,021			
SBZ03T-Z1-2	ATLAS ARTERIA STAPLED UNITS	B	05/25/2021	GOLDMAN, SACHS & CO.	537.000	2,555			
SBD97B-N2-3	ATLAS COPCO A	B	04/09/2021	MORGAN STANLEY	595.000	38,382			
00215F-10-7	ATN INTERNATIONAL INC		05/25/2021	GOLDMAN, SACHS & CO.	69.000	3,209			
05350V-10-6	AVANOS MEDICAL INC		04/26/2021	UNION BANK OF SWITZERLAND	158.000	7,155			
05455M-10-0	AVROBIO INC		05/25/2021	GOLDMAN, SACHS & CO.	480.000	3,912			
05464T-10-4	AXSOME THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	96.000	5,249			
056525-10-8	BADGER METER INC		05/18/2021	Various	320.000	29,274			
SBZQNN-35-3	BANCO COMERCIAL PORTUGUES SA	B	05/25/2021	GOLDMAN, SACHS & CO.	908.000	174			
E15819-19-1	BANCO DE SABADELL S.A.	B	05/25/2021	GOLDMAN, SACHS & CO.	89.000	71			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	05/25/2021	GOLDMAN, SACHS & CO.	37,753.000	155,667			
05971J-10-2	BANCORPSOUTH		06/15/2021	Various	10,722.000	328,498			
05988J-10-3	BANDWIDTH INC CLASS A		04/14/2021	Various	514.000	66,399			
SBMB3B-N1-4	BARCO NV	B	05/25/2021	GOLDMAN, SACHS & CO.	67.000	1,772			
SBD9Y9-B7-0	BASIC-FIT NV	B	05/25/2021	GOLDMAN, SACHS & CO.	21.000	970			
S60897-24-6	BAYSIDE LAND LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	532.000	5,016			
SB56CQ-J5-7	BEGA CHEESE LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	182.000	828			
SBP2NJ-48-8	BEIJER REF CLASS B	B	04/23/2021	EXCHANGE	540.000	6,020			
H07171-12-9	BELIMO N AG	B	04/08/2021	EXCHANGE	20.000	7,512			
S60703-53-5	BELLUNA LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	1,054			
SB02JV-67-3	BENEFIT ONE INC	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,768			
S61219-27-5	BENESSE HOLDINGS INC	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	4,820			
W1556U-63-3	BETSSON CLASS B	B	05/17/2021	EXCHANGE	238.000	1,995			
08862E-10-9	BEYOND MEAT INC		05/25/2021	GOLDMAN, SACHS & CO.	114.000	13,641			
08975P-10-8	BIGCOMMERCE HOLDINGS SERIES		05/25/2021	GOLDMAN, SACHS & CO.	166.000	9,040			
090043-10-0	BILL COM HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	48.000	7,020			
09077B-10-4	BIOATLA INC		06/17/2021	Various	2,504.000	99,270			
09062X-10-3	BIOGEN INC		05/25/2021	GOLDMAN, SACHS & CO.	341.000	93,246			
09075P-10-5	BIOXCEL THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	140.000	4,351			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	415.000	18,565			
09180C-10-6	BJS RESTAURANTS INC		06/18/2021	Various	2,442.000	131,466			
09203E-10-5	BLACK DIAMOND THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	392.000	5,206			
09609G-10-0	BLUEBIRD BIO INC		05/25/2021	GOLDMAN, SACHS & CO.	288.000	8,790			
097023-10-5	BOEING CO		04/09/2021	MORGAN STANLEY	270.000	68,057			
097702-10-4	BOLT BIOTHERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	267.000	4,542			
103304-10-1	BOYD GAMING CORP		05/25/2021	GOLDMAN, SACHS & CO.	11.000	676			
SBKPNC-96-6	BOYD GROUP INCOME INC	B	05/25/2021	GOLDMAN, SACHS & CO.	1.000	174			
10806X-10-2	BRIDGEBIO PHARMA INC		05/25/2021	GOLDMAN, SACHS & CO.	124.000	7,152			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		05/25/2021	Various	845.000	113,954			
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	05/25/2021	GOLDMAN, SACHS & CO.	632.000	24,836			
SBM94W-M2-1	BROOKFIELD ASSET MANAGEMENT REINSU	B	06/28/2021	DISTRIBUTION	57.900	1,483			
12008R-10-7	BUILDERS FIRSTSOURCE		04/26/2021	RBC DOMINION SECURITIES	205.000	10,141			
12047B-10-5	BUMBLE INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	232.000	9,623			
12468P-10-4	C3 AI INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	116.000	6,714			
127097-10-3	CABOT OIL + GAS CORP COM		05/25/2021	GOLDMAN, SACHS & CO.	1,073.000	17,651			
127190-30-4	CACI INTERNATIONAL SERVICES		05/25/2021	GOLDMAN, SACHS & CO.	28.000	7,150			
12769G-10-0	CAESARS ENTERTAINMENT INC		05/25/2021	GOLDMAN, SACHS & CO.	1,455.000	155,772			
13100M-50-9	CALIX INC		05/25/2021	Various	207.000	9,450			
S61723-23-5	CANON	B	05/25/2021	GOLDMAN, SACHS & CO.	5,800.000	137,953			
S61724-53-0	CANON MARKETING JAPAN	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,478			
14040H-10-5	CAPITAL ONE FINL CORP		05/25/2021	MORGAN STANLEY	3,666.000	580,035			
14161W-10-5	CARDLYTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	14.000	1,422			

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
14174T-10-7	CARETRUST REIT INC		05/25/2021	GOLDMAN, SACHS & CO.	162.000	3,734			
141788-10-9	CARGURUS INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	90.000	2,499			
142552-10-8	CARLOTZ INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	588.000	3,063			
SB4Y02-30-1	CARMILA SA	B	05/25/2021	GOLDMAN, SACHS & CO.	15.000	237			
143658-30-0	CARNIVAL CORP		04/09/2021	MORGAN STANLEY	5,410.000	158,412			
146229-10-9	CARTER'S INC		04/26/2021	INSTINET, LLC	72.000	7,304			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	280.000	18,334			
147528-10-3	CASEYS GENERAL STORES, INC.		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	56.000	12,276			
149123-10-1	CATERPILLAR INC		05/25/2021	MORGAN STANLEY	1,236.000	293,142			
149568-10-7	CAVCO INDUSTRIES		04/26/2021	UNION BANK OF SWITZERLAND	35.000	7,626			
15117B-20-2	CELLDEX THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	10.000	264			
SBKMFJ-94-2	CELLINK CLASS B	B	05/25/2021	GOLDMAN, SACHS & CO.	39.000	1,919			
E2R41M-10-4	CELLNEX TELECOM SA	B	05/25/2021	GOLDMAN, SACHS & CO.	5,462.000	332,099			
15135B-10-1	CENTENE CORP		05/25/2021	GOLDMAN, SACHS & CO.	413.000	30,545			
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	44,016			
15678U-12-8	CEREVEL THERAPEUTICS HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	144.000	1,891			
15687V-10-9	CERTARA		06/30/2021	Various	1,047.000	28,313			
157085-10-1	CERUS CORPORATION		05/25/2021	GOLDMAN, SACHS & CO.	1,225.000	7,154			
15872M-10-4	CHAMPIONX CORP		05/25/2021	GOLDMAN, SACHS & CO.	498.000	12,410			
16115Q-30-8	CHART INDUSTRIES INC		05/25/2021	GOLDMAN, SACHS & CO.	33.000	4,906			
166764-10-0	CHEVRON CORP		05/25/2021	GOLDMAN, SACHS & CO.	567.000	58,894			
168905-10-7	CHILDREN'S PLACE		05/25/2021	GOLDMAN, SACHS & CO.	20.000	1,866			
125523-10-0	CIGNA CORPORATION		05/25/2021	MORGAN STANLEY	1,374.000	356,690			
17243V-10-2	CINEMARK HOLDINGS INC		05/17/2021	Various	1,807.000	41,744			
G219AH-10-0	CINEWORLD GROUP PLC	B	05/14/2021	GOLDMAN, SACHS & CO.	2,625.000	3,280			
17275R-10-2	CISCO SYS INC		05/25/2021	GOLDMAN, SACHS & CO.	4,317.000	230,139			
184499-10-1	CLEAN ENERGY FUELS CORP		05/25/2021	GOLDMAN, SACHS & CO.	272.000	2,075			
184496-10-7	CLEAN HARBORS		04/26/2021	MORGAN STANLEY	80.000	7,109			
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	469.000	1,041			
18914U-10-0	CLOUDERA INC		04/26/2021	RBC DOMINION SECURITIES	584.000	7,592			
18914F-10-3	CLOVER HEALTH INVESTMENTS CORP CLA		05/25/2021	GOLDMAN, SACHS & CO.	572.000	4,015			
189464-10-0	CLOVIS ONCOLOGY INC		05/25/2021	GOLDMAN, SACHS & CO.	539.000	2,706			
192005-10-6	CODEXIS INC		05/25/2021	GOLDMAN, SACHS & CO.	182.000	3,593			
S41779-88-5	COFINIMMO	B	05/19/2021	BANK OF AMERICA/MERRILL LYNCH	2,806.000	433,757			
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC		05/25/2021	GOLDMAN, SACHS & CO.	13.000	305			
19626G-10-8	COLONY CAPITAL INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	313.000	2,091			
SBD376-K0-4	COMET HOLDING AG	B	05/25/2021	GOLDMAN, SACHS & CO.	9.000	2,314			
20825C-10-4	CONOCOPHILLIPS		04/09/2021	MORGAN STANLEY	1,682.000	87,184			
216831-10-7	COOPER TIRE & RUBBER CO.		05/25/2021	GOLDMAN, SACHS & CO.	32.000	1,875			
21871N-10-1	CORECIVIC REIT INC		05/25/2021	GOLDMAN, SACHS & CO.	617.000	4,658			
22053A-10-7	CORTEXYME INC		05/25/2021	GOLDMAN, SACHS & CO.	46.000	1,785			
222070-20-3	COTY INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	148.000	1,267			
22304C-10-0	COVETRUS INC		05/26/2021	Various	2,105.000	54,951			
22663K-10-7	CRINETICS PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	190.000	3,321			
H17182-10-8	CRISPR THERAPEUTICS AG	D	05/25/2021	GOLDMAN, SACHS & CO.	9.000	1,047			
227046-10-9	CROCS INC		05/25/2021	GOLDMAN, SACHS & CO.	83.000	8,591			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	494.000	105,153			
229663-10-9	CUBESMART		04/07/2021	BANK OF AMERICA/MERRILL LYNCH	9,127.000	358,677			
22978P-10-6	CUE BIOPHARMA INC		05/25/2021	GOLDMAN, SACHS & CO.	318.000	4,239			
23130Q-10-7	CURIOSITYSTREAM CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	264.000	2,856			
23282W-60-5	CYTOKINETICS INC		05/25/2021	GOLDMAN, SACHS & CO.	70.000	1,563			
S62497-99-5	DAH SING FINANCIAL HOLDINGS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	400.000	1,422			
S62505-42-5	DAICEL CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	400.000	3,196			
S62531-32-2	DAIICHIKOSHO CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	4,046			
S62509-62-5	DAINICHISEIKA COLOR & CHEMICALS MF	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	6,538			
SBFYGQ-44-0	DAISHI HOKUETSU FINANCIAL GROUP IN	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,253			
SBJMZD-W8-0	DALATA HOTEL GROUP PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	370.000	1,892			

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
238337-10-9	DAVE AND BUSTERS ENTERTAINMENT INC		05/17/2021	GOLDMAN, SACHS & CO.	119.000	5,144			
Q3147X-11-5	DE GREY MINING LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	775.000	943			
24665A-10-3	DELEK US HOLDINGS INC		06/11/2021	DISTRIBUTION	62.380	871			
D1854M-10-2	DEUTSCHE EUROSHOP AG	B	05/25/2021	GOLDMAN, SACHS & CO.	2.000	46			
D2046U-17-6	DEUTSCHE WOHNEN	B	04/16/2021	BANK OF AMERICA/MERRILL LYNCH	4,033.000	217,701			
252131-10-7	DEXCOM INC		05/25/2021	GOLDMAN, SACHS & CO.	504.000	178,038			
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	6.000	477			
252784-30-1	DIAMONDROCK HOSPITALITY CO		05/25/2021	GOLDMAN, SACHS & CO.	420.000	3,952			
253868-10-3	DIGITAL REALTY TRUST INC		05/25/2021	GOLDMAN, SACHS & CO.	439.000	66,921			
25401T-10-8	DIGITALBRIDGE GROUP INC CLASS A		06/21/2021	EXCHANGE	1,021.000	6,282			
S67140-71-5	DIP CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,924			
G28923-10-3	DIVERSEY HOLDINGS LTD		05/17/2021	Various	5,989.000	97,841			
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		05/17/2021	GOLDMAN, SACHS & CO.	2,899.000	10,227			
257559-20-3	DOMTAR CORP		05/25/2021	GOLDMAN, SACHS & CO.	56.000	3,030			
26622P-10-7	DOXIMITY INC CLASS A		06/24/2021	MORGAN STANLEY	1,161.000	30,186			
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	723.000	18,874			
S62556-99-8	DTS CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,413			
264120-10-6	DUCK CREEK TECH INC		06/15/2021	Various	1,462.000	61,205			
268158-20-1	DYNAVAX TECHNOLOGIES CORP		05/25/2021	GOLDMAN, SACHS & CO.	323.000	2,464			
270087-10-9	EARGO INC		05/25/2021	GOLDMAN, SACHS & CO.	87.000	2,793			
G29183-10-3	EATON CORP PLC		05/25/2021	MORGAN STANLEY	1,868.000	266,769			
SBJ1FH-F0-5	ECOFIBRE LTD	B	05/17/2021	GOLDMAN, SACHS & CO.	2,891.000	1,460			
28238P-10-9	EHEALTH INC		05/25/2021	GOLDMAN, SACHS & CO.	33.000	2,118			
S63072-00-3	EISAI LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	3,800.000	244,714			
SBHZJ5-Y9-4	ELDORADO GOLD CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	39.000	462			
Q34521-10-6	ELECTRO OPTIC SYSTEMS HOLDINGS LTD	B	05/17/2021	GOLDMAN, SACHS & CO.	1,366.000	3,937			
S02418-54-9	ELEMENTIS PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	330.000	711			
SB03PQ-Z8-1	EMMI AG	B	05/25/2021	GOLDMAN, SACHS & CO.	5.000	5,143			
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		05/25/2021	GOLDMAN, SACHS & CO.	126.000	1,446			
Q3482R-10-3	ENDEAVOUR GROUP	B	06/24/2021	DISTRIBUTION	11,238.000	36,822			
29272W-10-9	ENERGIZER HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	22.000	1,012			
29275Y-10-2	ENERSYS		04/26/2021	RBC DOMINION SECURITIES	80.000	7,532			
29404K-10-6	ENVESTNET INC		05/18/2021	Various	1,231.000	87,353			
W25918-12-4	EPIROC CLASS A	B	05/17/2021	EXCHANGE	20,325.000	228,644			
26884U-10-9	EPR PROPERTIES		05/17/2021	GOLDMAN, SACHS & CO.	163.000	7,800			
29444U-70-0	EQUINIX REIT INC		05/19/2021	BANK OF AMERICA/MERRILL LYNCH	601.000	429,768			
R8413J-10-3	EQUINOR ASA	B	04/09/2021	MORGAN STANLEY	500.000	9,583			
SBKLNP-13-1	EQUINOX GOLD CORP	B	05/25/2021	Various	1,119.520	10,258			
294600-10-1	EQUITRANS MIDSTREAM CORP		05/25/2021	GOLDMAN, SACHS & CO.	1,039.000	8,572			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		04/26/2021	Various	910.000	22,265			
F31668-10-0	ESSILORLUXOTTICA SA	B	05/25/2021	GOLDMAN, SACHS & CO.	150.000	25,880			
518439-10-4	ESTEE LAUDER COS.		05/25/2021	MORGAN STANLEY	932.000	284,437			
G31402-10-3	EURASIA MINING PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	142.000	52			
S47982-71-5	EUROCOMMERCIAL PROPERTIES DUTCH CE	B	06/10/2021	STOCK DIV.	1.500	42			
SB04M8-J6-4	EURONAV NV	B	05/25/2021	GOLDMAN, SACHS & CO.	14.000	137			
26927E-10-4	EVO PAYMENTS INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	128.000	3,630			
30050B-10-1	EVOLENT HEALTH INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	101.000	1,908			
S62504-12-1	EXEDY CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	1,487			
W7888D-19-9	FABEGE	B	05/19/2021	BANK OF AMERICA/MERRILL LYNCH	25,498.000	383,745			
SB281L-72-9	FAGRON NV	B	05/25/2021	GOLDMAN, SACHS & CO.	68.000	1,590			
S61312-61-7	FANCL CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	6,299			
S44004-46-3	FAURECIA SA	B	05/25/2021	GOLDMAN, SACHS & CO.	2,654.000	141,716			
SBD6G5-07-6	FERRARI NV	B	05/25/2021	GOLDMAN, SACHS & CO.	991.000	210,939			
S43363-92-8	FINNAIR	B	05/25/2021	GOLDMAN, SACHS & CO.	2,127.000	1,845			
31816Q-10-1	FIREEYE INC		05/25/2021	GOLDMAN, SACHS & CO.	253.000	5,498			
31846B-10-8	FIRST ADVANTAGE CORP		06/24/2021	BARCLAYS	5,091.000	77,723			
32051X-10-8	FIRST HAWAIIAN INC		06/18/2021	Various	2,324.000	64,360			

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
320517-10-5	FIRST HORIZON CORP		06/18/2021	Various	1,149.000	19,386			
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		04/26/2021	MORGAN STANLEY	150.000	7,272			
336433-10-7	FIRST SOLAR		04/30/2021	BAIRD (ROBERT W.) & CO. INC.	468.000	36,774			
33767D-10-5	FIRSTCASH INC		04/26/2021	Various	408.000	27,796			
G34604-10-1	FIRSTGROUP PLC	B	05/14/2021	GOLDMAN, SACHS & CO.	3,244.000	3,618			
33813J-10-6	FISKER INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	599.000	7,493			
M4R82T-10-6	FIVERR INTERNATIONAL LTD	D	05/25/2021	GOLDMAN, SACHS & CO.	27.000	5,122			
S63521-47-0	FLIGHT CENTRE LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	2.000	23			
343412-10-2	FLUOR CORP		05/25/2021	Various	10,764.000	213,242			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		04/20/2021	Various	581.000	25,250			
346375-10-8	FORMFACTOR INC		06/10/2021	Various	1,959.000	73,057			
S71075-51-9	FRAPORT FRANKFURT AIRPORT SERVICES	B	05/25/2021	GOLDMAN, SACHS & CO.	6.000	420			
S63565-92-3	FUJI MACHINE MANUFACTURING CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,464			
S60837-04-4	FUJI SEAL INTERNATIONAL INC	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,163			
36118L-10-6	FUTU HOLDINGS ADR LTD	D	05/14/2021	GOLDMAN, SACHS & CO.	22.000	2,606			
3621LQ-10-9	G1 THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	139.000	2,887			
G3728V-10-9	GAN LTD	D	05/25/2021	GOLDMAN, SACHS & CO.	316.000	5,132			
361448-10-3	GATX CORP.		05/03/2021	Various	782.000	75,551			
37148K-10-0	GENERATION BIO		05/25/2021	GOLDMAN, SACHS & CO.	112.000	3,351			
37247D-10-6	GENWORTH FINL INC		05/25/2021	GOLDMAN, SACHS & CO.	794.000	3,255			
36162J-10-6	GEO GROUP REIT INC		05/25/2021	GOLDMAN, SACHS & CO.	629.000	3,315			
S09252-88-3	GLAXOSMITHKLINE PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	14,015.000	268,279			
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	131.000	4,994			
37892E-10-2	GLOBAL INDUSTRIAL		06/21/2021	EXCHANGE	70.000	1,392			
378973-40-8	GLOBALSTAR INC		05/25/2021	GOLDMAN, SACHS & CO.	1,412.000	1,892			
379577-20-8	GLOBUS MEDICAL INC.		04/26/2021	Various	477.000	33,400			
S45010-93-1	GN STORE NORD	B	04/09/2021	MORGAN STANLEY	342.000	28,734			
G87976-10-9	GO-AHEAD GROUP PLC	B	05/14/2021	GOLDMAN, SACHS & CO.	178.000	3,235			
S815F5-K1-3	GOLD ROAD RESOURCES LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	705.000	830			
S61233-43-3	GOLDCREST LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	1,612			
382550-10-1	GOODYEAR T IRE AND RUBBER COM		06/07/2021	MERGER	82.530	1,605			
38341P-10-2	GOSSAMER BIO INC		05/25/2021	GOLDMAN, SACHS & CO.	344.000	3,079			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		04/26/2021	JEFFERIES & COMPANY, INC.	503.000	9,279			
391416-10-4	GREAT WESTERN BANCORP INC		06/22/2021	MORGAN STANLEY	9,691.000	326,052			
39304D-10-2	GREEN DOT CORP-CLASS A		04/21/2021	JPMORGAN CHASE & CO.	921.000	40,525			
400110-10-2	GRUBHUB INC		05/25/2021	GOLDMAN, SACHS & CO.	257.000	15,574			
40171V-10-0	GUIDEWIRE SOFTWARE INC		05/25/2021	GOLDMAN, SACHS & CO.	1,372.000	131,959			
S63980-88-2	GUNMA BANK	B	05/25/2021	GOLDMAN, SACHS & CO.	1,400.000	4,841			
405024-10-0	HAEMONETICS CORP		05/25/2021	Various	1,649.000	122,366			
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	05/14/2021	GOLDMAN, SACHS & CO.	4,644.000	2,334			
S64086-64-8	HANKYU HANSHIN HOLDINGS INC	B	05/25/2021	GOLDMAN, SACHS & CO.	6,800.000	208,230			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		06/09/2021	Various	753.000	40,669			
413160-10-2	HARMONIC LIGHTWAVES INC.		05/25/2021	GOLDMAN, SACHS & CO.	418.000	2,813			
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		05/25/2021	GOLDMAN, SACHS & CO.	133.000	5,706			
421298-10-0	HAYWARD HOLDINGS INC		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	727.000	11,956			
42226A-10-7	HEALTHEQUITY INC		05/25/2021	GOLDMAN, SACHS & CO.	3.000	237			
BAS15W-E6-1	HELLOFRESH	D	06/28/2021	STOCK DIVIDEND LPS	21,754.000	2,176,270			
427746-10-2	HERON THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	447.000	6,258			
W4R431-11-2	HEXAGON CLASS B	B	05/20/2021	EXCHANGE	48,524.000	447,212			
431284-10-8	HIGHWOODS PROPERTIES		05/25/2021	MORGAN STANLEY	6,001.000	272,405			
J22302-11-1	HONDA MOTOR CO., LTD.	B	05/25/2021	GOLDMAN, SACHS & CO.	2,000.000	61,244			
438516-10-6	HONEYWELL INTERNATIONAL INC		05/25/2021	MORGAN STANLEY	1,675.000	375,267			
S64365-57-0	HONG KONG AND CHINA GAS	B	06/04/2021	Various	58,800.000	101,551			
S64363-86-4	HONG KONG AND SHANGHAI HOTELS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	2,500.000	2,508			
S64379-47-2	HORIBA LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	6,538			
S71328-32-2	HUBER & SUHNER AG	B	05/25/2021	GOLDMAN, SACHS & CO.	57.000	4,464			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		05/25/2021	MORGAN STANLEY	7,999.000	232,234			

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
446150-10-4	HUNTINGTON BANCSHARES INC		06/09/2021	MERGER	2,858.670	42,851			
SB3XH0-P3-0	HUTCHISON TELECOMMUNICATIONS HONG	B	05/25/2021	GOLDMAN, SACHS & CO.	6,000.000	1,113			
449253-10-3	IAA INC		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	212.000	12,259			
44891N-20-8	IAC INTERACTIVE		05/27/2021	EXCHANGE	1,034.000	73,409			
F4931M-11-9	ICADE S.A.	B	05/25/2021	Various	3,405.000	266,016			
44930G-10-7	ICU MEDICAL		05/17/2021	Various	149.000	30,085			
S04526-90-1	IG DESIGN GROUP PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	129.000	1,048			
G47567-10-5	IHS MARKIT LTD		05/25/2021	MORGAN STANLEY	2,161.000	226,883			
45258J-10-2	IMMUNOVANT INC		05/25/2021	GOLDMAN, SACHS & CO.	299.000	4,521			
S64169-80-8	INDUSTRIAL BUILDINGS CORPORATION	B	05/25/2021	GOLDMAN, SACHS & CO.	621.000	1,799			
SB18RC-03-7	INFOMART CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	2,577			
G4770L-10-6	INFORMA PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	22,210.000	170,563			
45720L-10-7	INHIBRX INC		05/25/2021	GOLDMAN, SACHS & CO.	142.000	2,643			
SB29TN-V3-4	INNERGEX RENEWABLE ENERGY INC	B	05/25/2021	GOLDMAN, SACHS & CO.	6.000	100			
45780L-10-4	INOGEN INC		05/25/2021	GOLDMAN, SACHS & CO.	32.000	2,031			
45782B-10-4	INSEEGO CORP		05/25/2021	GOLDMAN, SACHS & CO.	553.000	4,518			
457780-10-7	INSPERITY INC		05/25/2021	GOLDMAN, SACHS & CO.	38.000	3,447			
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		05/25/2021	GOLDMAN, SACHS & CO.	1.000	188			
458140-10-0	INTEL CORP		05/25/2021	GOLDMAN, SACHS & CO.	4,660.000	265,014			
S44338-39-0	INTER PARFUMS		06/16/2021	STOCK DIV.	5.300	368			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		05/25/2021	GOLDMAN, SACHS & CO.	813.000	116,901			
46071F-10-3	INTERSECT ENT INC		05/25/2021	GOLDMAN, SACHS & CO.	166.000	3,000			
46116X-10-1	INTRA CELLULAR THERAPIES INC		05/25/2021	GOLDMAN, SACHS & CO.	42.000	1,609			
461202-10-3	INTUIT INC.		05/25/2021	MORGAN STANLEY	581.000	255,053			
W5R777-11-5	INVESTOR CLASS B	B	05/20/2021	EXCHANGE	24,900.000	328,498			
46185L-10-3	INVITAE CORP		05/25/2021	GOLDMAN, SACHS & CO.	73.000	2,112			
46187W-10-7	INVITATION HOMES INC		05/25/2021	MORGAN STANLEY	11,397.000	410,126			
462222-10-0	IONIS PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	471.000	16,617			
46583P-10-2	IVERIC BIO INC		05/25/2021	GOLDMAN, SACHS & CO.	109.000	739			
J28711-10-9	J FRONT RETAILING	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	1,924			
466367-10-9	JACK IN THE BOX INC		05/25/2021	GOLDMAN, SACHS & CO.	26.000	2,942			
47074L-10-5	JAMF HOLDING CORP		05/25/2021	GOLDMAN, SACHS & CO.	184.000	6,043			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	05/25/2021	GOLDMAN, SACHS & CO.	8,000.000	161,442			
46590V-10-0	JBG SMITH PROPERTIES		06/22/2021	Various	7,400.000	241,576			
SBGJVB-13-3	JENOPTIK N AG	B	05/25/2021	GOLDMAN, SACHS & CO.	5.000	143			
M6191J-10-0	JFROG LTD	D	05/25/2021	GOLDMAN, SACHS & CO.	225.000	8,750			
477839-10-4	JOHN BEAN TECH		05/25/2021	Various	200.000	25,546			
S64970-82-5	JTEKT CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	1,071			
SBYQ7H-Z6-7	JUST EAT TAKEAWA NV	B	05/25/2021	GOLDMAN, SACHS & CO.	2,323.000	212,346			
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSORE	D	06/15/2021	MERGER	952.810	17,675			
48283N-10-6	KADMON INC		05/25/2021	GOLDMAN, SACHS & CO.	1,183.000	4,342			
483119-10-3	KALA PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	805.000	4,170			
S64826-68-8	KAMIGUMI LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	6,086			
S64835-86-1	KANDENKO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	2,541			
J30642-16-9	KAO CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	5,200.000	327,316			
48576A-10-0	KARUNA THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	31.000	3,604			
489170-10-0	KENNAMETAL, INC.		04/26/2021	JEFFERIES & COMPANY, INC.	201.000	8,313			
492327-10-1	KEROS THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	54.000	2,731			
S67145-09-4	KEWPIE CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	400.000	9,439			
SBN3ZY-S8-6	KINEPOLIS NV	B	05/25/2021	GOLDMAN, SACHS & CO.	2.000	118			
49705R-10-5	KINNATE BIOPHARMA INC		05/25/2021	GOLDMAN, SACHS & CO.	141.000	3,144			
49714P-10-8	KINSALE CAPITAL GROUP INC		06/07/2021	Various	653.000	107,407			
S64929-68-0	KINTETSU GROUP HOLDINGS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	6,500.000	223,849			
497266-10-6	KIRBY CORP		04/30/2021	GOLDMAN, SACHS & CO.	778.000	49,732			
SBK6WN-77-4	KNIGHT THERAPEUTICS INC	B	05/25/2021	GOLDMAN, SACHS & CO.	1,910.000	8,339			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		04/23/2021	BANK OF AMERICA/MERRILL LYNCH	507.000	23,578			
50015M-10-9	KODIAK SCIENCES INC		05/25/2021	GOLDMAN, SACHS & CO.	2.000	165			

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
S64967-00-3	KONICA MINOLTA INC	B	05/25/2021	GOLDMAN, SACHS & CO.	500.000	2,722			
SB12W4-C0-5	KUNGSLEDEN	B	05/19/2021	BANK OF AMERICA/MERRILL LYNCH	14,570.000	175,112			
50127T-10-9	KURA ONCOLOGY INC		05/25/2021	GOLDMAN, SACHS & CO.	195.000	4,485			
S64994-20-5	KYOWA EXE CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	5,043			
502431-10-9	L3HARRIS TECHNOLOGIES INC		05/25/2021	GOLDMAN, SACHS & CO.	486.000	105,243			
F5485U-10-0	LAGARDERE SCA CMN STK	B	05/25/2021	GOLDMAN, SACHS & CO.	7.000	172			
512807-10-8	LAM RESEARCH CORP.		05/25/2021	GOLDMAN, SACHS & CO.	125.000	80,046			
516544-10-3	LANTHEUS HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	25.000	506			
50189K-10-3	LCI INDUSTRIES		04/09/2021	Various	447.000	60,589			
SB996L-89-3	LEG IMMOBILIEN AG	B	05/05/2021	BANK OF AMERICA/MERRILL LYNCH	3,390.000	469,751			
50187A-10-7	LHC GROUP INC		04/26/2021	CREDIT SUISSE	38.000	8,236			
W5321L-16-6	LIFCO CLASS B	B	05/10/2021	EXCHANGE	485.000	6,873			
53223X-10-7	LIFE STORAGE INC		04/26/2021	MORGAN STANLEY	76.000	7,179			
53228F-10-1	LIFESTANCE HEALTH GROUP INC		06/10/2021	MORGAN STANLEY	300.000	5,400			
53227W-10-5	LIFEWORKS INC	B	05/20/2021	EXCHANGE	58.000	1,572			
53261M-10-4	LIMELIGHT NETWORKS INC		05/25/2021	GOLDMAN, SACHS & CO.	899.000	2,751			
E7S7AP-10-8	LINEA DIRECTA ASEGURADORA S.A C	B	04/29/2021	DISTRIBUTION	1,949.000	2,558			
535919-50-0	LIONS GATE ENTERTAINMENT NON VOTIN		05/25/2021	GOLDMAN, SACHS & CO.	49.000	808			
538034-10-9	LIVE NATION ENTERTAINMENT INC		05/25/2021	GOLDMAN, SACHS & CO.	120.000	10,844			
539830-10-9	LOCKHEED MARTIN CORP		05/25/2021	GOLDMAN, SACHS & CO.	425.000	163,986			
546347-10-5	LOUISIANA-PACIFIC CORP.		04/26/2021	JEFFERIES & COMPANY, INC.	110.000	7,491			
548661-10-7	LOWES COS INC USD0.50		05/25/2021	GOLDMAN, SACHS & CO.	1,046.000	201,899			
S55697-11-4	LPKF LASER & ELECTRONICS AG	B	05/25/2021	GOLDMAN, SACHS & CO.	97.000	2,600			
55024U-10-9	LUMENTUM HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	68.000	5,443			
55087P-10-4	LYFT INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	3,454.000	182,233			
S65510-30-7	MABUCHI MOTOR	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	4,037			
55955D-10-0	MAGNITE INC		05/25/2021	GOLDMAN, SACHS & CO.	368.000	10,867			
S25558-65-1	MAPLE LEAF FOODS INC	B	05/25/2021	GOLDMAN, SACHS & CO.	17.000	377			
565788-10-6	MARATHON DIGITAL HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	371.000	8,392			
56585A-10-2	MARATHON PETROLEUM CORP		05/25/2021	GOLDMAN, SACHS & CO.	438.000	26,284			
566330-10-6	MARCUS CORP		05/25/2021	GOLDMAN, SACHS & CO.	101.000	2,006			
57060D-10-8	MARKETAXESS HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	12.000	5,502			
SB1JQD-M8-7	MARSTONS PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	407.000	559			
SBKGHM-19-3	MARUHA NICHIRO CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,258			
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/21/2021	MERGER	413.490	18,955			
573874-10-4	MARVELL TECHNOLOGY INC		04/21/2021	EXCHANGE	5,952.000	166,926			
576485-20-5	MATADOR RESOURCES		05/25/2021	GOLDMAN, SACHS & CO.	221.000	6,374			
SB249G-C0-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	4,235			
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN	D	04/16/2021	MORGAN STANLEY	7,700.000	138,600			
580589-10-9	MCGRATH RENTCORP.		04/26/2021	OPPENHEIMER & CO., INC.	94.000	7,739			
J4248A-10-1	MEBUKI FINANCIAL GROUP INC	B	05/25/2021	GOLDMAN, SACHS & CO.	1,900.000	4,281			
G59665-10-2	MEIRAGTX HOLDINGS PLC		05/25/2021	GOLDMAN, SACHS & CO.	388.000	5,312			
S65763-56-7	MEITEC CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	5,545			
58933Y-10-5	MERCK & CO. INC.		05/25/2021	GOLDMAN, SACHS & CO.	3,876.000	300,390			
589378-10-8	MERCURY SYSTEMS INC		06/24/2021	Various	3,037.000	199,063			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	04/19/2021	BANK OF AMERICA/MERRILL LYNCH	25,469.000	278,354			
59045L-10-6	MERSANA THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	319.000	4,456			
SB04SF-48-4	MESOBLAST LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	1,600.000	2,312			
59151K-10-8	METHANEX CORP	A	05/06/2021	CREDIT SUISSE	869.000	33,181			
552848-10-3	MGIC INVT CORP WIS		04/26/2021	RBC DOMINION SECURITIES	566.000	8,546			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		04/21/2021	BANK OF AMERICA/MERRILL LYNCH	5,796.000	205,191			
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	154.000	1,090			
594918-10-4	MICROSOFT CORP		05/25/2021	MORGAN STANLEY	2,099.000	528,360			
S65861-17-1	MILBON CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	5,692			
G14838-10-9	MIMECAST LTD		05/25/2021	GOLDMAN, SACHS & CO.	75.000	3,565			
SB1BSC-X6-6	MIXI INC	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,458			
55306N-10-4	MKS INSTRUMENTS		04/26/2021	BANK OF AMERICA/MERRILL LYNCH	36.000	6,768			

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
SB151P-43-8	MODERN TIMES GROUP AB	B	05/25/2021	GOLDMAN, SACHS & CO.	83.000	1,145			
608550-10-9	MOLECULAR TEMPLATES INC		05/25/2021	GOLDMAN, SACHS & CO.	319.000	2,794			
60878Y-10-8	MOMENTIVE GLOBAL INC		06/15/2021	Various	15,309.000	227,994			
SBGLP2-32-5	MONCLER	B	04/09/2021	MORGAN STANLEY	323.000	19,212			
SB1ZBK-Y8-8	MONEYSUPERMARKET.COM GROUP PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	820.000	3,044			
617446-44-8	MORGAN STANLEY		05/25/2021	MORGAN STANLEY	1,950.000	173,277			
553498-10-6	MSA SAFETY INC		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	120.000	18,539			
G637AM-10-2	MYOVANT SCIENCES LTD		05/25/2021	GOLDMAN, SACHS & CO.	53.000	1,208			
SB1WF9-79-4	NANOSONICS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	1,814.000	7,506			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		04/26/2021	CITIGROUP GLOBAL MARKETS	209.000	8,493			
63845R-10-7	NATIONAL VISION HOLDINGS INC		06/21/2021	Various	362.000	17,240			
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		05/25/2021	GOLDMAN, SACHS & CO.	28.000	1,239			
63947U-10-7	NCINO INC		05/25/2021	Various	1,091.000	68,486			
62886E-10-8	NCR CORP.		05/25/2021	GOLDMAN, SACHS & CO.	111.000	5,358			
S60365-48-3	NET ONE SYSTEMS CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	3,154			
SBF52P-L1-7	NETWEALTH GROUP LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	64.000	674			
SBH3VJ-78-3	NETWORK INTERNATIONAL HOLDINGS PLC	B	05/14/2021	GOLDMAN, SACHS & CO.	875.000	4,776			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		05/25/2021	GOLDMAN, SACHS & CO.	452.000	43,659			
646025-10-6	NEW JERSEY RESOURCES CORP.		05/25/2021	GOLDMAN, SACHS & CO.	18.000	762			
651587-10-7	NEW MARKET CORP		05/25/2021	GOLDMAN, SACHS & CO.	11.000	3,723			
64829B-10-0	NEW RELIC INC		06/17/2021	Various	424.000	29,025			
649604-50-1	NEW YORK MORTGAGE TRUST REIT INC		05/25/2021	GOLDMAN, SACHS & CO.	205.000	912			
S66371-01-4	NEWCREST MINING LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	2,207.000	48,567			
SB00ZG-06-0	NIC SEMICONDUCTOR	B	05/25/2021	GOLDMAN, SACHS & CO.	149.000	4,085			
S66405-29-1	NIHON PARKERIZING CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	800.000	8,453			
S66407-89-1	NIPPO CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,742			
S66415-99-3	NIPRO CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	3,735			
65487U-10-8	NKARTA INC		05/25/2021	GOLDMAN, SACHS & CO.	110.000	2,688			
629209-30-5	NMI HOLDINGS INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	27.000	632			
SB4588-91-5	NOEVIR HOLDINGS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	9,637			
S59029-41-3	NOKIA OYJ EURO.06	B	05/25/2021	GOLDMAN, SACHS & CO.	20,227.000	101,580			
SBMXT8-K3-4	NOLATO CLASS B	B	05/14/2021	EXCHANGE	560.000	4,213			
655664-10-0	NORDSTROM INC		05/25/2021	GOLDMAN, SACHS & CO.	3.000	109			
655844-10-8	NORFOLK SOUTHERN CORP		05/25/2021	MORGAN STANLEY	1,175.000	326,603			
666807-10-2	NORTHROP GRUMMAN CORP		05/25/2021	GOLDMAN, SACHS & CO.	179.000	66,228			
G66721-10-4	NORWEGIAN CRUISE LINE		05/17/2021	GOLDMAN, SACHS & CO.	640.000	17,937			
S21354-50-1	NOVAGOLD RESOURCES INC	B	05/25/2021	GOLDMAN, SACHS & CO.	244.000	2,486			
67000B-10-4	NOVANTA INC		06/15/2021	Various	500.000	66,850			
670002-40-1	NOVAVAX INC		05/25/2021	GOLDMAN, SACHS & CO.	823.000	121,434			
G6674U-10-8	NOVOCURE LTD		05/25/2021	GOLDMAN, SACHS & CO.	735.000	138,129			
67018T-10-5	NU SKIN ASIA PAC INC		04/26/2021	GOLDMAN, SACHS & CO.	124.000	6,769			
67059N-10-8	NUTANIX INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	48.000	1,487			
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		06/02/2021	Various	982.000	86,568			
68213N-10-9	OMNICELL INC		04/26/2021	JEFFERIES & COMPANY, INC.	57.000	7,977			
68339B-10-4	ON24 INC		05/25/2021	GOLDMAN, SACHS & CO.	116.000	3,669			
68235P-10-8	ONE GAS INC		05/25/2021	GOLDMAN, SACHS & CO.	37.000	2,748			
S66601-07-1	ONO PHARMACEUTICAL CO	B	05/25/2021	GOLDMAN, SACHS & CO.	8,700.000	199,689			
67103H-10-7	OREILLY AUTOMOTIVE INC		05/25/2021	MORGAN STANLEY	411.000	219,803			
68622V-10-6	ORGANON & CO		06/03/2021	DISTRIBUTION	1,243.100	33,597			
Q71610-10-1	ORIGIN ENERGY LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	61,312.000	193,356			
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING		06/30/2021	Various	1,187.000	25,217			
69007J-10-6	OUTFRONT MEDIA INC		04/20/2021	NATIONAL BANK OF CANADA	261.000	5,941			
690145-10-7	OUTSET MEDICAL INC		05/25/2021	GOLDMAN, SACHS & CO.	182.000	8,541			
690370-10-1	OVERSTOCKCOM INC		05/25/2021	GOLDMAN, SACHS & CO.	3.000	236			
690732-10-2	OWENS & MINOR, INC.		06/30/2021	Various	4,300.000	161,934			
69526K-10-5	PACTIV EVERGREEN INC		05/17/2021	Various	755.000	10,962			
69553P-10-0	PAGERDUTY INC		05/25/2021	GOLDMAN, SACHS & CO.	249.000	9,621			

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
69753M-10-5	PALOMAR HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	4.000	273			
SB2OCT-92-9	PANDOX CLASS B	B	05/14/2021	GOLDMAN, SACHS & CO.	294.000	5,255			
69888T-20-7	PAR PACIFIC HOLDINGS INC		05/25/2021	GOLDMAN, SACHS & CO.	122.000	1,638			
702712-10-0	PASSAGE BIO INC		05/25/2021	GOLDMAN, SACHS & CO.	319.000	4,386			
703343-10-3	PATRICK INDUSTRIES INC		04/26/2021	JPMORGAN CHASE & CO.	89.000	8,526			
SB11Y3-K8-1	PATRIZIA IMMOBILIEN	B	05/25/2021	GOLDMAN, SACHS & CO.	33.000	933			
70434P-10-3	PAYA HOLDINGS INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	437.000	4,309			
69318G-10-6	PBF ENERGY INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	149.000	2,219			
70509V-10-0	PEBBLEBROOK HOTEL TRUST		05/25/2021	GOLDMAN, SACHS & CO.	257.000	5,579			
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		05/25/2021	Various	1,298.000	129,343			
707569-10-9	PENN NATIONAL GAMING INC		05/17/2021	GOLDMAN, SACHS & CO.	69.000	5,402			
G8295T-21-3	PENNON GROUP PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	33.000	496			
71363P-10-6	PERDOCEO EDUCATION CORP		05/25/2021	GOLDMAN, SACHS & CO.	396.000	4,669			
71375U-10-1	PERFICIENT INC		04/26/2021	MORGAN STANLEY	105.000	6,876			
71377A-10-3	PERFORMANCE FOOD GROUP		05/25/2021	GOLDMAN, SACHS & CO.	179.000	9,872			
71944F-10-6	PHREESIA INC		05/25/2021	GOLDMAN, SACHS & CO.	45.000	2,144			
SB2368-L5-1	PILBARA MINERALS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	1,300.000	1,138			
72341T-10-3	PING IDENTITY HOLDING CORP		05/25/2021	GOLDMAN, SACHS & CO.	119.000	2,867			
72352L-10-6	PINTEREST INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	390.000	24,866			
72703H-10-1	PLANET FITNESS INC CLASS A		05/18/2021	Various	1,375.000	107,543			
727493-10-8	PLANTRONICS INC		05/25/2021	GOLDMAN, SACHS & CO.	108.000	3,275			
SBSJBZ-M6-9	POLYNOVO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	507.000	1,045			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		04/26/2021	Various	841.000	40,778			
73739W-10-4	POSHMARK INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	143.000	6,146			
737630-10-3	POTLATCH CORP.		04/26/2021	RBC DOMINION SECURITIES	114.000	6,960			
739276-10-3	POWER INTEGRATIONS INC		05/11/2021	Various	1,024.000	83,304			
SBTHH8-L3-4	POWERCELL SWEDEN	B	05/25/2021	GOLDMAN, SACHS & CO.	137.000	3,039			
69354N-10-6	PRA GROUP INC		04/29/2021	UNION BANK OF SWITZERLAND	189.000	7,140			
74006W-10-8	PRAXIS PRECISION MEDICINES INC		05/25/2021	GOLDMAN, SACHS & CO.	162.000	3,153			
74017N-10-5	PRECIGEN INC		05/25/2021	GOLDMAN, SACHS & CO.	272.000	1,749			
74139C-10-2	PRETIUM RESOURCES INC	B	05/25/2021	GOLDMAN, SACHS & CO.	30.000	345			
S67034-00-9	PRIMA MEAT PACKERS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	5,803			
74340E-10-3	PROGYNY INC		05/25/2021	GOLDMAN, SACHS & CO.	78.000	4,629			
74340W-10-3	PROLOGIS INC		05/19/2021	BANK OF AMERICA/MERRILL LYNCH	5,348.000	612,117			
743424-10-3	PROOFPOINT INC		05/25/2021	GOLDMAN, SACHS & CO.	109.000	18,620			
G72800-10-8	PROTHENA PLC	D	05/25/2021	GOLDMAN, SACHS & CO.	15.000	379			
74374N-10-2	PROVENTION BIO INC		05/25/2021	GOLDMAN, SACHS & CO.	597.000	6,042			
69360J-10-7	PS BUSINESS PKS INC CALIF COM		04/26/2021	INSTINET, LLC	44.000	7,210			
74587V-10-7	PUMA BIOTECHNOLOGY INC		05/25/2021	GOLDMAN, SACHS & CO.	136.000	1,344			
74736L-10-9	Q2 HOLDINGS INC		04/20/2021	BANK OF AMERICA/MERRILL LYNCH	393.000	39,762			
747525-10-3	QUALCOMM INC		05/25/2021	Various	2,297.000	310,788			
74758T-30-3	QUALYS INC		05/25/2021	GOLDMAN, SACHS & CO.	6.000	592			
G73268-10-7	QUOTIENT LTD		05/25/2021	GOLDMAN, SACHS & CO.	316.000	1,258			
749607-10-7	R L I CORP.		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	160.000	18,385			
750469-20-7	RADIUS HEALTH INC		05/25/2021	GOLDMAN, SACHS & CO.	81.000	1,593			
753422-10-4	RAPID7 INC		04/26/2021	JEFFERIES & COMPANY, INC.	98.000	8,510			
75524B-10-4	RBC BEARING INS		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	93.000	18,339			
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	102.000	12,996			
75886F-10-7	REGENERON PHARMACEUTICALS INC		05/25/2021	GOLDMAN, SACHS & CO.	285.000	141,939			
75901B-10-7	REGENXBIO INC		05/25/2021	GOLDMAN, SACHS & CO.	156.000	5,232			
J6436W-11-8	RELO GROUP INC	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	6,475			
SB233H-R5-8	REN REDES ENERGETICAS NACIONAIS SA	B	05/25/2021	GOLDMAN, SACHS & CO.	277.000	782			
76029L-10-0	REPAY HOLDINGS CORP CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	178.000	4,149			
SB0YG1-K0-1	RESTAURANT GROUP PLC	B	05/14/2021	GOLDMAN, SACHS & CO.	983.000	1,764			
761330-10-9	REVANCE THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	33.000	927			
76155X-10-0	REVOLUTION MEDICINES INC		06/04/2021	GOLDMAN, SACHS & CO.	1,818.000	55,191			
76169B-10-2	REXNORD CORP		04/26/2021	INSTINET, LLC	198.000	10,004			

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
S67399-44-4	RIKEN VITAMIN LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	400.000	5,381			
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	06/30/2021	BANK OF AMERICA/MERRILL LYNCH	76.000	4,492			
767754-87-2	RITE AID CORP		05/25/2021	GOLDMAN, SACHS & CO.	32.000	579			
77311W-10-1	ROCKET COMPANIES INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	345.000	5,799			
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	04/09/2021	MORGAN STANLEY	30,228.000	46,303			
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		04/09/2021	MORGAN STANLEY	987.000	88,786			
SBDT88-L2-7	RUBIS	B	05/25/2021	GOLDMAN, SACHS & CO.	45.000	2,120			
78116T-10-3	RUBIUS THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	11.000	264			
781846-20-9	RUSH ENTERPRISES CL A		04/26/2021	GOLDMAN, SACHS & CO.	134.000	6,715			
78667J-10-8	SAGE THERAPEUTICS INC		06/15/2021	BANK OF NEW YORK	453.000	29,108			
79466L-30-2	SALESFORCE.COM INC		05/25/2021	Various	2,859.000	650,343			
800013-10-4	SANDERSON FARMS INC		04/26/2021	INSTINET, LLC	42.000	6,795			
80013R-20-6	SANDSTORM GOLD LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	229.000	1,943			
800677-10-6	SANGAMO BIOSCIENCIES INC		05/25/2021	GOLDMAN, SACHS & CO.	341.000	3,557			
J67844-10-0	SANKYO CO LTD GUNMA	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	5,054			
S56717-35-8	SANOFI S.A.	B	05/25/2021	GOLDMAN, SACHS & CO.	3,522.000	378,453			
D66992-10-4	SAP AG	B	05/25/2021	GOLDMAN, SACHS & CO.	3,400.000	478,095			
803607-10-0	SAREPTA THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	266.000	19,977			
S71295-77-8	SAS	B	05/25/2021	GOLDMAN, SACHS & CO.	3,887.000	908			
SBMC9N-N2-8	SAWAI GROUP HOLDINGS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	13,270			
SBYSXJ-H8-6	SCANDIC HOTELS GROUP	B	05/14/2021	GOLDMAN, SACHS & CO.	665.000	2,969			
SBQSSW-W3-6	SCATEC SOLAR	B	05/25/2021	GOLDMAN, SACHS & CO.	47.000	1,256			
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		05/25/2021	GOLDMAN, SACHS & CO.	86.000	7,651			
80874P-10-9	SCIENTIFIC GAMES CORP		05/25/2021	GOLDMAN, SACHS & CO.	181.000	12,071			
811916-10-5	SEABRIDGE GOLD INC	B	05/25/2021	GOLDMAN, SACHS & CO.	454.000	8,418			
811707-80-1	SEACOAST BANKING CORP FL		04/26/2021	MORGAN STANLEY	227.000	8,573			
81181C-10-4	SEAGEN INC		05/25/2021	GOLDMAN, SACHS & CO.	572.000	86,195			
J69972-10-7	SECOM CO. LTD. ORD	B	05/25/2021	GOLDMAN, SACHS & CO.	3,300.000	259,551			
81578P-10-6	SEER CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	89.000	2,651			
S67639-43-5	SEIKAGAKU CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	800.000	8,703			
S67934-23-2	SEINO HOLDINGS CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	2,867			
816300-10-7	SELECTIVE INSURANCE GROUP		04/26/2021	CREDIT SUISSE	106.000	8,197			
S62051-33-9	SEMBCORP MARINE LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	20,400.000	2,963			
S66807-18-1	SERIA LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	7,384			
81752R-10-0	SERITAGE GROWTH PROPERTIES		05/17/2021	GOLDMAN, SACHS & CO.	529.000	8,240			
81761L-10-2	SERVICE PROPERTIES TRUST		05/17/2021	GOLDMAN, SACHS & CO.	984.000	10,768			
81762P-10-2	SERVICENOW INC		05/25/2021	GOLDMAN, SACHS & CO.	610.000	292,739			
S67710-32-7	SHANGRI LA ASIA LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	4,000.000	3,601			
82312B-10-6	SHENANDOAH TELECOMMUN CO		05/25/2021	GOLDMAN, SACHS & CO.	82.000	4,068			
824348-10-6	SHERWIN WILLIAMS CO		05/25/2021	MORGAN STANLEY	795.000	227,044			
S68043-47-0	SHIKOKU ELECTRIC POWER INC	B	05/25/2021	GOLDMAN, SACHS & CO.	900.000	6,431			
S68046-82-0	SHIONOGI & CO	B	05/25/2021	GOLDMAN, SACHS & CO.	2,300.000	119,732			
SB05MT-R0-9	SHIP HEALTHCARE HOLDINGS INC	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,501			
82489W-10-7	SHOALS TECHNOLOGIES GROUP INC CLAS		05/25/2021	GOLDMAN, SACHS & CO.	210.000	5,576			
SBYYH7-G9-6	SHOP APOTHEKE EUROPE NV	B	05/25/2021	GOLDMAN, SACHS & CO.	5.000	992			
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	05/25/2021	GOLDMAN, SACHS & CO.	16.000	19,839			
825690-10-0	SHUTTERSTOCK INC		04/26/2021	MORGAN STANLEY	91.000	8,860			
G81276-10-0	SIGNET JEWELERS LTD	C	05/17/2021	GOLDMAN, SACHS & CO.	79.000	4,977			
82710M-10-0	SILK ROAD MEDICAL INC		05/25/2021	GOLDMAN, SACHS & CO.	101.000	4,782			
82835W-10-8	SILVERBACK THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	68.000	1,704			
828730-20-0	SIMMONS FIRST NATL CORP CL A		04/26/2021	UNION BANK OF SWITZERLAND	256.000	7,445			
S66094-78-0	SINGAPORE POST LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	13,000.000	6,996			
82981J-10-9	SITE CENTERS CORP		04/21/2021	BANK OF AMERICA/MERRILL LYNCH	20,872.000	301,946			
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		05/25/2021	GOLDMAN, SACHS & CO.	106.000	4,590			
83067L-10-9	SKILLZ INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	473.000	7,582			
83088V-10-2	SLACK TECHNOLOGIES CLASS A INC		05/25/2021	GOLDMAN, SACHS & CO.	2,699.000	116,084			
S68569-95-3	SMARTONE TELECOMMUNICATIONS HOLDIN	B	05/25/2021	GOLDMAN, SACHS & CO.	3,500.000	2,038			

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
83200N-10-3	SMARTSHEET INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	36.000	2,107			
83192H-10-6	SMILEDIRECTCLUB INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	570.000	4,418			
SB2PLY-M1-6	SMS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,796			
83417Q-10-5	SOLARWINDS CORP		05/25/2021	GOLDMAN, SACHS & CO.	139.000	2,291			
SBD5FF-X8-9	SOLUTIONS SE	B	05/25/2021	GOLDMAN, SACHS & CO.	109.000	372			
SBG0WN-L9-2	SOSILA LOGISTICS REIT INC	B	05/25/2021	GOLDMAN, SACHS & CO.	1.000	1,353			
838518-10-8	SOUTH JERSEY INDUSTRIES INC		05/25/2021	GOLDMAN, SACHS & CO.	73.000	1,894			
SB5M73-71-1	SOUTHERN CROSS MEDIA GROUP LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	129.000	181			
844895-10-2	SOUTHWEST GAS CORP.		05/25/2021	GOLDMAN, SACHS & CO.	28.000	1,865			
S64192-24-8	SPARX GROUP LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	700.000	1,809			
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		06/21/2021	Various	6,383.000	325,031			
848637-10-4	SPLUNK INC		05/25/2021	GOLDMAN, SACHS & CO.	1,324.000	157,172			
78469X-10-7	SPX FLOW INC		04/26/2021	MORGAN STANLEY	152.000	10,365			
852234-10-3	SQUARE INC CLASS A		05/25/2021	MORGAN STANLEY	1,185.000	256,197			
SBGBN7-C0-2	SSP GROUP PLC	B	05/14/2021	GOLDMAN, SACHS & CO.	784.000	3,542			
S70582-62-2	ST GALLER KANTONALBANK A-REG	B	05/25/2021	GOLDMAN, SACHS & CO.	4.000	1,906			
S68415-26-4	STAR MICRONICS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	1,604			
855244-10-9	STARBUCKS CORP		05/25/2021	MORGAN STANLEY	2,236.000	251,841			
85914M-10-7	STEPSTONE GROUP INC CLASS A		06/30/2021	Various	2,764.000	91,046			
G8473T-10-0	STERIS		06/02/2021	MERGER	23.990	4,520			
85917A-10-0	STERLING BANCORP		04/26/2021	JEFFERIES & COMPANY, INC.	292.000	7,277			
556269-10-8	STEVEN MADDEN LTD		06/18/2021	Various	7,866.000	328,197			
863667-10-1	STRYKER CORP		05/25/2021	MORGAN STANLEY	1,046.000	268,602			
SB3NB1-P2-8	SUNCOR ENERGY INC	B	05/25/2021	Various	2,772.000	60,389			
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL INC		05/25/2021	GOLDMAN, SACHS & CO.	251.000	6,995			
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	05/25/2021	GOLDMAN, SACHS & CO.	500.000	21,196			
78486Q-10-1	SVB FINANCIAL GROUP		05/25/2021	MORGAN STANLEY	407.000	231,396			
78489X-10-3	SVMK INC		05/25/2021	GOLDMAN, SACHS & CO.	253.000	4,845			
W9376L-15-4	SWEDISH MATCH	B	05/11/2021	EXCHANGE	25,510.000	190,035			
87166B-10-2	SYNEOS HEALTH INC CLASS A		04/12/2021	BANK OF AMERICA/MERRILL LYNCH	230.000	18,296			
873379-10-1	TABULA RASA HEALTHCARE INC		05/25/2021	GOLDMAN, SACHS & CO.	53.000	2,207			
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY INC		05/25/2021	GOLDMAN, SACHS & CO.	47.000	2,468			
S57356-31-3	TAG IMMOBILIEN AG	B	05/25/2021	Various	18,215.000	557,472			
J80733-10-8	TAKARA HOLDINGS INC	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	2,663			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	10,700.000	368,294			
87808K-10-6	TCR2 THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	173.000	3,218			
S71109-02-9	TECAN GROUP AG-REG	B	05/25/2021	GOLDMAN, SACHS & CO.	3.000	1,468			
F9222F-10-3	TECHNIP ENERGIES NV	B	05/25/2021	GOLDMAN, SACHS & CO.	115.000	1,756			
S63024-10-3	TECHNOLOGY ONE LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	91.000	647			
S08794-71-1	TELECOM PLUS PLC	B	05/25/2021	GOLDMAN, SACHS & CO.	150.000	2,519			
879360-10-5	TELEDYNE TECHNOLOGIES INC		05/14/2021	MERGER	35.110	14,374			
87969B-10-1	TELOS CORPORATION CORP		05/25/2021	GOLDMAN, SACHS & CO.	52.000	1,622			
88033G-40-7	TENET HEALTHCARE CORP		05/25/2021	GOLDMAN, SACHS & CO.	21.000	1,332			
88160R-10-1	TESLA INC		05/25/2021	MORGAN STANLEY	1,280.000	774,003			
882508-10-4	TEXAS INST RS INC COM		05/25/2021	MORGAN STANLEY	1,525.000	287,768			
88322Q-10-8	TG THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	4.000	134			
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD	B	05/25/2021	GOLDMAN, SACHS & CO.	340.000	4,665			
F9156M-10-8	THALES S.A.	B	05/25/2021	GOLDMAN, SACHS & CO.	385.000	39,102			
88339P-10-1	THE REALREAL INC		05/25/2021	Various	2,333.000	38,328			
88338N-10-7	THERAPEUTICSMD INC		05/25/2021	GOLDMAN, SACHS & CO.	1,852.000	2,185			
G8807B-10-6	THERAVANCE BIOPHARMA INC		05/25/2021	GOLDMAN, SACHS & CO.	123.000	2,052			
SBMV3M-27-6	THUNGELA RESOURCES LTD	B	06/07/2021	DISTRIBUTION	1,734.000	1,463			
88688T-10-0	TILRAY INC CLASS	A	05/25/2021	Various	1,745.920	26,273			
872540-10-9	TJX COMPANIES INC		05/25/2021	MORGAN STANLEY	4,828.000	324,780			
S67149-74-0	TOCALO CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	2,645			
S68938-84-4	TODA CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	400.000	3,013			
S68965-48-2	TOKYU CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	14,800.000	191,354			

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
S60469-23-6	TOMY COMPANY LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	700.000	6,044			
SBD2NK-Y1-0	TOREX GOLD RESOURCES INC	B	05/25/2021	GOLDMAN, SACHS & CO.	166.000	2,499			
SB15C5-57-0	TOTAL SA EUR 2.5	B	05/25/2021	GOLDMAN, SACHS & CO.	621.000	29,085			
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	04/26/2021	JEFFERIES & COMPANY, INC.	250.000	7,427			
H8817H-10-0	TRANSOCEAN INC	D	05/25/2021	GOLDMAN, SACHS & CO.	1,242.000	4,508			
Q9194A-10-6	TRANSURBAN GROUP	B	05/25/2021	GOLDMAN, SACHS & CO.	7,040.000	75,987			
89422G-10-7	TRAVERE THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	194.000	3,444			
G90202-13-9	TRAVIS PERKINS PLC	B	04/30/2021	EXCHANGE	607.760	8,965			
896945-20-1	TRIPADVISOR INC		05/25/2021	GOLDMAN, SACHS & CO.	150.000	6,126			
898349-20-4	TRUSTCO BANK CORP		05/28/2021	EXCHANGE	399.600	9,311			
J93407-12-0	TSUMURA	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	3,283			
90041T-10-8	TURNING POINT THERAPEUTICS INC		06/08/2021	Various	501.000	33,492			
90138F-10-2	TWILIO INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	302.000	97,911			
90184D-10-0	TWIST BIOSCIENCE CORP		05/25/2021	GOLDMAN, SACHS & CO.	9.000	900			
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		05/17/2021	GOLDMAN, SACHS & CO.	980.000	7,003			
SBLOKW-K0-9	TYRO PAYMENTS LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	818.000	2,415			
90353T-10-0	UBER TECHNOLOGIES INC		05/25/2021	GOLDMAN, SACHS & CO.	2,681.000	135,283			
904708-10-4	UNIFIRST CORP.		04/27/2021	Various	97.000	21,999			
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	05/25/2021	GOLDMAN, SACHS & CO.	6,540.000	398,767			
907818-10-8	UNION PACIFIC CORP		05/25/2021	MORGAN STANLEY	1,221.000	270,989			
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		05/25/2021	GOLDMAN, SACHS & CO.	83.000	5,671			
91688F-10-4	UPWORK INC		05/25/2021	GOLDMAN, SACHS & CO.	167.000	7,333			
918090-10-1	UTZ BRANDS INC CLASS A		06/30/2021	Various	4,204.000	98,320			
S69265-53-6	VALOR CO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	200.000	4,138			
92047W-10-1	VALVOLINE INC		05/24/2021	Various	12,727.000	368,378			
922280-10-2	VARONIS SYSTEMS INC		05/25/2021	GOLDMAN, SACHS & CO.	11.000	523			
92243A-20-0	VAXART INC		05/25/2021	GOLDMAN, SACHS & CO.	340.000	2,115			
92259F-10-1	VELODYNE LIDAR INC		05/25/2021	GOLDMAN, SACHS & CO.	649.000	6,827			
92276F-10-0	VENTAS INC		04/21/2021	BANK OF AMERICA/MERRILL LYNCH	4,296.000	239,803			
92337F-10-7	VERACYTE INC		06/30/2021	Various	1,500.000	61,002			
92346J-10-8	VERICEL CORP		05/25/2021	GOLDMAN, SACHS & CO.	21.000	1,112			
92347M-10-0	VERITONE INC		05/25/2021	GOLDMAN, SACHS & CO.	139.000	2,523			
92343V-10-4	VERIZON COMMUNICATIONS		05/25/2021	GOLDMAN, SACHS & CO.	7,661.000	432,693			
923725-10-5	VERMILION ENERGY INC	B	05/25/2021	GOLDMAN, SACHS & CO.	228.000	1,643			
92538J-10-6	VERTEX INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	197.000	3,733			
K9773J-20-1	VESTAS WIND SYSTEMS	B	04/30/2021	EXCHANGE	9,525.000	173,595			
92556V-10-6	VIATRIS INC		05/25/2021	GOLDMAN, SACHS & CO.	3,743.000	56,070			
925550-10-5	VIAVI SOLUTIONS INC		05/20/2021	Various	19,988.000	329,925			
H9150Q-10-3	VIFOR PHARMA AG	B	05/25/2021	GOLDMAN, SACHS & CO.	972.000	137,122			
92686J-10-6	VIKING THERAPEUTICS INC		05/25/2021	GOLDMAN, SACHS & CO.	554.000	2,886			
92719V-10-0	VIMEO INC		05/25/2021	DISTRIBUTION	1,678.700	36,929			
92763M-10-5	VIPER ENERGY PARTNERS UNITS		06/08/2021	BANK OF AMERICA/MERRILL LYNCH	7,198.000	136,447			
92764N-10-2	VIR BIOTECHNOLOGY INC		05/25/2021	GOLDMAN, SACHS & CO.	207.000	9,261			
S56382-80-7	VISCOFAN SA	B	05/25/2021	GOLDMAN, SACHS & CO.	27.000	1,937			
92847W-10-3	VITAL FARMS INC		05/25/2021	GOLDMAN, SACHS & CO.	206.000	4,161			
S71231-04-7	VONTOBEL HOLDING AG-REG	B	05/25/2021	GOLDMAN, SACHS & CO.	13.000	1,012			
92918V-10-9	VROOM INC		05/25/2021	GOLDMAN, SACHS & CO.	103.000	4,617			
J94632-11-4	WACOAL HOLDINGS CORP	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,339			
S66039-20-7	WACOM CO LTD/JAPAN	B	05/25/2021	GOLDMAN, SACHS & CO.	300.000	1,945			
S26143-24-8	WALLBRIDGE MINING COMPANY LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	2,964.000	1,547			
94106L-10-9	WASTE MGMT INC DEL		05/25/2021	MORGAN STANLEY	1,683.000	236,781			
949746-10-1	WELLS FARGO CO		05/25/2021	Various	3,774.000	158,157			
95040Q-10-4	WELLTOWER INC		04/09/2021	MORGAN STANLEY	134.000	10,173			
95058W-10-0	WENDY'S COMPANY (THE)		05/25/2021	GOLDMAN, SACHS & CO.	255.000	5,908			
S69579-95-1	WEST JAPAN RAILWAY	B	05/25/2021	GOLDMAN, SACHS & CO.	2,500.000	140,696			
957638-10-9	WESTERN ALLIANCE BANCORP		06/18/2021	Various	365.000	34,431			
96208T-10-4	WEX INC		05/17/2021	Various	359.000	72,500			

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
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	05/25/2021	GOLDMAN, SACHS & CO.	1,116.000	94,037			
966387-50-8	WHITING PETROLEUM CORP		06/25/2021	BANK OF NEW YORK	3,135.000	169,995			
G8927W-10-5	WICKES GROUP PLC	B	04/28/2021	DISTRIBUTION	681.000	1,452			
968223-20-6	WILEY JOHN & SONS INC		05/25/2021	GOLDMAN, SACHS & CO.	34.000	2,098			
974637-10-0	WINNEBAGO INDUSTRIES, INC.		05/25/2021	GOLDMAN, SACHS & CO.	41.000	2,843			
978097-10-3	WOLVERINE WORLD WIDE, INC.		04/26/2021	MORGAN STANLEY	210.000	8,546			
98262P-10-1	WW INTERNATIONAL INC		05/25/2021	GOLDMAN, SACHS & CO.	32.000	1,205			
98400H-10-2	XBIOTECH INC		05/25/2021	GOLDMAN, SACHS & CO.	41.000	692			
9837FR-10-0	XL FLEET CORP CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	941.000	6,098			
98423F-10-9	XOMETRY INC CLASS A		06/30/2021	GOLDMAN, SACHS & CO.	1,082.000	69,627			
984241-10-9	Y MABS THERAPEUTICS INC		04/22/2021	GOLDMAN, SACHS & CO.	1,222.000	32,939			
S69864-61-9	YOKOHAMA RUBBER LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	2,055			
SB92MT-10-5	ZENKOKU HOSHO LTD	B	05/25/2021	GOLDMAN, SACHS & CO.	100.000	4,285			
98954M-20-0	ZILLOW GROUP INC CLASS C		05/25/2021	GOLDMAN, SACHS & CO.	310.000	34,891			
SBYVLX-J9-7	ZIP CO LTD	B	05/17/2021	GOLDMAN, SACHS & CO.	411.000	2,241			
98978L-20-4	ZOGENIX INC		05/25/2021	GOLDMAN, SACHS & CO.	364.000	6,355			
SB0B9G-S5-7	ZON MULTIMEDIA SEVICOS DE TELE	B	05/25/2021	GOLDMAN, SACHS & CO.	424.000	1,543			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		05/25/2021	GOLDMAN, SACHS & CO.	345.000	110,842			
98983V-10-6	ZUORA INC CLASS A		05/25/2021	GOLDMAN, SACHS & CO.	222.000	3,281			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						42,839,338	XXX		XXX
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		05/14/2021	DIRECT	47,097.000	22,077			
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		05/14/2021	DIRECT	29,378.010	18,361			
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.		04/01/2021	STOCK DIV.	8,937.000	242,550			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						282,988	XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	06/01/2021	STOCK DIV.	17,447.900	379,958			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	06/01/2021	STOCK DIV.	57,138.250	942,292			
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	05/03/2021	Various	343,600.000	26,953,852			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/14/2021	Various	1,931.000	431,601			
78462F-10-3	SPDR S&P 500 ETF TRUST		05/03/2021	JONES TRADING	33,400.000	13,995,398			
9499999. Subtotal - Common Stocks - Mutual Funds						42,703,101	XXX		XXX
9799997. Total - Common Stocks - Part 3						85,825,427	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						85,825,427	XXX		XXX
9899999. Total - Preferred and Common Stocks						87,225,427	XXX		XXX
9999999 - Totals						4,612,646,793	XXX	7,698,792	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		06/01/2021	SCHEDULED REDEMPTION		13,807	13,807	14,685	14,268		(461)		(461)		13,807				254	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2021	SCHEDULED REDEMPTION		21,009	21,009	22,543	22,202		(1,193)		(1,193)		21,009				497	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2021	SCHEDULED REDEMPTION		1,649	1,649	1,754	1,716		(67)		(67)		1,649				31	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2021	SCHEDULED REDEMPTION		8,563	8,563	9,104	8,892		(329)		(329)		8,563				162	01/20/2026	1.A
74046B-AB-2	PREMIER AIRCRAFT LEASING		05/19/2021	Various		323,364	320,416	320,416	320,416						320,416				8,976	04/10/2022	1.A
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2021	SCHEDULED REDEMPTION		115,376	115,376	115,376	115,376						115,376				1,578	08/01/2023	1.A
91282C-AQ-4	TREASURY (CPI) NOTE		05/07/2021	Various		34,385,423	30,556,900	33,557,939			(102,387)		(102,387)		33,455,552		914,794	914,794	21,960	10/15/2025	1.A FE
91282C-CA-7	TREASURY (CPI) NOTE		06/18/2021	Various		23,046,486	21,026,100	23,317,697			(5,534)		(5,534)		23,312,164		(265,678)	(265,678)	4,865	04/15/2026	1.A FE
912810-SR-0	TREASURY BOND		06/30/2021	BARCLAYS		1,304,861	1,509,600	1,461,599	1,462,817		1,061		1,061		1,463,878		(159,017)	(159,017)	10,661	05/15/2040	1.A
912828-4Z-0	TREASURY NOTE		06/17/2021	GOLDMAN, SACHS & CO.		5,954,852	5,492,100	6,187,194	6,130,899		(62,623)		(62,623)		6,068,276		(113,424)	(113,424)	120,662	08/31/2025	1.A
912828-6H-8	TREASURY NOTE		06/30/2021	Various		18,760,063	18,410,800	18,971,035	18,742,628		(105,022)		(105,022)		18,637,606		122,456	122,456	297,306	03/15/2022	1.A
912828-6S-4	TREASURY NOTE		06/15/2021	GOLDMAN, SACHS & CO.		2,984,997	2,770,500	3,090,839	3,067,168		(25,199)		(25,199)		3,041,970		(56,972)	(56,972)	41,303	04/30/2026	1.A
912828-R3-6	TREASURY NOTE		06/15/2021	CITADEL SECURITIES LLC		1,992,891	1,914,300	2,053,311	2,042,362		(10,803)		(10,803)		2,031,559		(38,668)	(38,668)	18,259	05/15/2026	1.A
912828-WJ-5	TREASURY NOTE		06/09/2021	CITADEL SECURITIES LLC		14,984,938	14,068,300	14,994,457			(39,932)		(39,932)		14,954,525		30,413	30,413	200,703	05/15/2024	1.A
912828-ZF-0	TREASURY NOTE		05/27/2021	BNP CAPITAL MARKETS		9,988,672	10,000,000	9,985,547			161		161		9,985,708		2,964	2,964	7,924	03/31/2025	1.A
912828-ZN-3	TREASURY NOTE		05/27/2021	HSBC SECURITIES, INC.		3,316,437	3,424,800	3,412,091	3,413,231		728		728		3,413,959		(97,522)	(97,522)	9,865	04/30/2027	1.A
91282C-AC-5	TREASURY NOTE		05/28/2021	BARCLAYS		4,989,817	4,986,700	4,985,531	4,985,704		262		262		4,985,966		3,851	3,851	5,200	07/31/2022	1.A FE
91282C-AG-6	TREASURY NOTE		05/28/2021	BARCLAYS		4,989,232	4,986,700	4,985,726	4,985,866		207		207		4,986,073		3,159	3,159	4,692	08/31/2022	1.A FE
91282C-AJ-0	TREASURY NOTE		06/15/2021	Various		5,029,406	5,109,000	5,070,683			3,555		3,555		5,074,238		(44,832)	(44,832)	10,135	08/31/2025	1.A FE
91282C-AX-9	TREASURY NOTE		04/01/2021	ALLSTATE MICHIGAN AUTO		114,968,605	115,000,000	115,004,492	115,004,479		(579)		(579)		115,003,900		(35,295)	(35,295)	48,180	11/30/2022	1.A FE
91282C-AZ-4	TREASURY NOTE		06/15/2021	Various		44,250,430	45,000,000	44,159,180			13,259		13,259		44,172,438		77,991	77,991	74,003	11/30/2025	1.A FE
91282C-BH-3	TREASURY NOTE		05/27/2021	HSBC SECURITIES, INC.		7,943,822	8,079,500	7,920,952			6,879		6,879		7,927,831		15,991	15,991	9,729	01/31/2026	1.A FE
91282C-BP-5	TREASURY NOTE		05/06/2021	Various		49,640,625	50,000,000	49,679,688			6,112		6,112		49,685,800		(45,175)	(45,175)	90,183	02/29/2028	1.A FE
91282C-BQ-3	TREASURY NOTE		05/27/2021	Various		30,369,584	30,840,900	30,342,373			5,110		5,110		30,347,483		22,101	22,101	23,136	02/28/2026	1.A FE
91282C-BS-9	TREASURY NOTE		04/16/2021	BARCLAYS		49,921,875	50,000,000	49,691,406			811		811		49,692,217		229,658	229,658	32,445	03/31/2028	1.A FE
91282C-BT-7	TREASURY NOTE		05/26/2021	HSBC SECURITIES, INC.		5,075,333	5,079,500	5,060,253			252		252		5,060,506		14,828	14,828	5,933	03/31/2026	1.A FE
91282C-BW-0	TREASURY NOTE		05/26/2021	Various		45,942,261	46,025,800	45,921,037			471		471		45,921,508		20,754	20,754	14,891	04/30/2026	1.A FE
91282C-CD-1	TREASURY NOTE		06/18/2021	DEUTSCHE BANK AG		19,950,781	20,000,000	19,992,188			214		214		19,992,401		(41,620)	(41,620)	1,434	05/31/2023	1.A FE
91282C-CF-6	TREASURY NOTE		06/15/2021	Various		19,967,813	20,000,000	19,933,594			535		535		19,934,128		33,684	33,684	6,557	05/31/2026	1.A FE
91282C-BR-1	WI TREASURY NOTE		06/09/2021	Various		39,960,615	39,994,600	39,905,550			2,169		2,169		39,907,719		52,897	52,897	15,554	03/15/2024	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						560,203,586	554,756,920	560,168,240	160,318,025		(312,344)		(312,344)		559,538,224		647,337	647,337	1,087,078	XXX	XXX
87164K-AE-4	SYNGENTA FINANCE NV	D	04/23/2021	MATURED		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				332,448	04/23/2021	2.C FE
1099999. Subtotal - Bonds - All Other Governments						17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				332,448	XXX	XXX
13063D-KR-8	CALIFORNIA ST		04/08/2021	RBC DOMINION SECURITIES		348,069	300,000	312,093	310,228		(301)		(301)		309,927		38,142	38,142	6,367	04/01/2049	1.C FE
13063D-RA-8	CALIFORNIA ST		06/30/2021	UMB BANK		182,081	150,000	174,935	172,023		(1,157)		(1,157)		170,866		11,214	11,214	4,517	10/01/2039	1.C FE
13063D-UR-7	CALIFORNIA ST		04/16/2021	RBC DOMINION SECURITIES		900,240	750,000	848,438	842,286		(2,725)		(2,725)		839,561		60,679	60,679	19,083	03/01/2046	1.C FE
13063D-VC-9	CALIFORNIA ST		04/27/2021	UMB BANK		123,701	100,000	115,488	114,509		(469)		(469)		114,039		9,662	9,662	2,644	03/01/2037	1.C FE
13063D-WU-8	CALIFORNIA ST		04/08/2021	BARCLAYS		4,401,440	3,285,000	4,418,095	4,385,647		(29,405)		(29,405)		4,356,241		45,199	45,199	97,181	11/01/2032	1.C FE
13063D-XA-1	CALIFORNIA ST		05/19/2021	UMB BANK		313,533	250,000	302,070	300,611		(1,840)		(1,840)		298,771		14,761	14,761	7,000	11/01/2036	1.C FE
160879-MR-0	CHARLOTTE MICH PUB SCH DIST		04/15/2021	UMB BANK		1,335,609	1,100,000	1,314,533			(3,333)		(3,333)		1,311,200		24,409	24,409	7,700	05/01/2047	1.B FE
179198-JA-5	CLACKAMAS CNTY ORE SCH DIST NO		04/12/2021	UMB BANK		970,488	800,000	981,568	974,898		(4,940)		(4,940)		969,958		530	530	10,578	06/15/2037	1.B FE
179198-HX-7	CLACKAMAS CNTY ORE SCH DIST NO 86		04/15/2021	Various		856,218	700,000	868,266	862,046		(4,649)		(4,649)		857,396		(1,178)	(1,178)	9,333	06/15/2034	1.B FE
179198-HZ-2	CLACKAMAS CNTY ORE SCH DIST NO 86		04/06/2021	UMB BANK		303,608	250,000	307,768	305,641		(1,483)		(1,483)		304,158		(551)	(551)	3,139	06/15/2036	1.B FE
198112-CV-4	COLUMBIA MULTNOMAH & WASHINGTO		06/15/2021	MATURED		820,000	820,000	971,257	831,884		(11,884)		(11,884)		820,000				20,500	06/15/2021	1.B FE
20772K-LD-9	CONNECTICUT ST		06/25/2021	UMB BANK		122,267	100,000	115,210	114,500		(687)		(687)		113,814		8,453	8,453	2,311	06/01/2039	1.E FE
216876-KJ-0	COOPERSVILLE AREA MICH PUB SCH		05/01/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		59,238											59,238	59,238		05/01/2021	
227183-DM-9	CROOK CNTY ORE SCH DIST		04/01/2021	UMB BANK		1,038,420	1,000,000	1,000,000	1,000,000						1,000,000		38,420	38,420	6,253	06/15/2027	1.B FE
259507-BY-6	DOUGLAS CNTY ORE SCH DIST NO 116		04/13/2021	D.A. DAVIDSON & CO.		784,770	1,000,000	691,340	716,843		5,544		5,544		722,387		62,383	62,383		06/15/2033	1.B FE
373385-GV-9	GEORGIA ST		04/15/2021	Various		501,756	400,000	507,948	504,418		(3,046)		(3,046)		501,372		384	384	10,222	08/01/2034	1.A FE
452153-AU-3	ILLINOIS (STATE OF)		06/09/2021	UMB BANK		1,182,390	1,000,000	1,104,350			(1,961)		(1,961)		1,102,389		80,001	80,001	8,556	03/01/2040	2.C FE
467754-HY-6	JACKSON CNTY ORE SCH DIST NO 0		04/01/2021	DUNCAN-WILLIAMS, INC.		262,721	510,000	225,236	236,551		2,140		2,140		238,690		24,031	24,031		06/15/2043	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
467754-HZ-3	JACKSON CNTY ORE SCH DIST NO 0		04/01/2021	DUNCAN-WILLIAMS, INC.		491,908	995,000	421,552	442,914		4,041		4,041		446,955		44,953	44,953		06/15/2044	1.B FE
507318-NK-5	LAINGSBURG MICH CMNTY SCH DIST		04/06/2021	UMB BANK		779,506	665,000	728,301	720,323		(1,589)		(1,589)		718,734		60,772	60,772	11,601	05/01/2041	1.B FE
507318-NM-1	LAINGSBURG MICH CMNTY SCH DIST		04/07/2021	UMB BANK		291,598	250,000	271,805	269,067		(551)		(551)		268,516		23,081	23,081	4,389	05/01/2043	1.B FE
516444-SH-0	LANSING MICH SCH DIST		04/15/2021	UMB BANK		135,270	105,000	128,036	124,721		(641)		(641)		124,080		11,190	11,190	2,450	05/01/2035	1.C FE
625482-HR-8	MULTNOMAH-CLACKAMAS CNTYS ORE		05/07/2021	UMB BANK		72,243	100,000	57,174	60,641		762		762		61,403		10,840	10,840		06/15/2035	1.B FE
676295-EJ-3	OGDEN CITY UTAH SCH DIST		06/15/2021	MATURED		165,000	165,000	186,174	167,138		(2,138)		(2,138)		165,000				3,300	06/15/2021	1.A FE
68609T-E5-3	OREGON (STATE OF)		04/20/2021	UMB BANK		206,603	150,000	202,302			(296)		(296)		202,006		4,597	4,597	458	05/01/2035	1.B FE
720424-C3-2	PIERCE CNTY WASH SCH DIST NO 10 TA		04/08/2021	D.A. DAVIDSON & CO.		3,102,529	2,515,000	3,025,520	3,017,931		(13,047)		(13,047)		3,004,884		97,645	97,645	44,711	12/01/2036	1.B FE
744890-TR-5	PUEBLO CNTY COLO SCH DIST NO 70		04/08/2021	UMB BANK		1,417,191	1,150,000	1,426,069			(5,106)		(5,106)		1,420,963		(3,772)	(3,772)	8,944	12/01/2036	1.C FE
807892-JE-5	SCHOOLCRAFT MICH CMNTY SCH DIST		04/13/2021	UMB BANK		1,294,964	1,090,000	1,226,337	1,219,551		(3,560)		(3,560)		1,215,990		78,973	78,973	19,862	05/01/2043	1.C FE
819190-XE-4	SHAKOPEE MINN INDPT SCH DIST N		04/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		496,395	500,000	500,000							500,000		(3,605)	(3,605)	1,014	02/01/2036	1.C FE
932423-TE-6	WALLED LAKE MICH CONS SCH DIST		05/01/2021	MATURED		405,000	405,000	482,586	409,378		(4,378)		(4,378)		405,000				10,125	05/01/2021	1.B FE
932423-UZ-7	WALLED LAKE MICH CONS SCH DIST		04/05/2021	UMB BANK		1,831,536	1,400,000	1,839,362	1,825,244		(11,337)		(11,337)		1,813,907		17,629	17,629	42,000	05/01/2039	1.B FE
93974E-LL-8	WASHINGTON ST		04/08/2021	PIPER JAFFRAY INC.		4,038,390	3,000,000	4,155,930			(14,528)		(14,528)		4,141,402		(103,012)	(103,012)	19,583	02/01/2033	1.B FE
178882-NA-0	WEST LINN ORE SCH DIST NO 3 JT		06/21/2021	UMB BANK		941,355	1,500,000	847,155	866,567		11,142		11,142		877,709		63,646	63,646		06/15/2041	1.B FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						30,176,036	26,505,000	29,756,897	20,795,560		(101,423)		(101,423)		29,397,321		778,715	778,715	383,822	XXX	XXX
01728V-TZ-3	ALLEGHENY CNTY PA		05/04/2021	UMB BANK		241,248	200,000	211,030	208,744		(340)		(340)		208,404		32,844	32,844	4,111	11/01/2033	1.D FE
022555-WY-8	ALVORD CALIF UNI SCH DIST		04/08/2021	UMB BANK		1,002,470	1,000,000	1,000,000	1,000,000						1,000,000		2,470	2,470	11,827	08/01/2030	1.C FE
042467-MN-7	ARMSTRONG SCH DIST PA		04/08/2021	UMB BANK		349,608	300,000	341,724	336,740		(1,142)		(1,142)		335,598		14,010	14,010	6,900	03/15/2037	1.F FE
042467-MP-2	ARMSTRONG SCH DIST PA		04/14/2021	UMB BANK		145,643	125,000	141,931	139,912		(481)		(481)		139,431		6,212	6,212	2,931	03/15/2038	1.F FE
122062-ZS-4	BURLINGTON VT		04/13/2021	UMB BANK		520,721	410,000	455,006	446,820		(1,177)		(1,177)		445,643		75,078	75,078	9,339	11/01/2034	1.D FE
122062-ZT-2	BURLINGTON VT		04/13/2021	UMB BANK		545,055	430,000	475,313	467,089		(1,184)		(1,184)		465,905		79,150	79,150	9,794	11/01/2035	1.D FE
144783-DA-2	CARROLL CNTY GA SCH DIST		04/01/2021	MATURED		200,000	200,000	238,150	201,939		(1,939)		(1,939)		200,000				5,000	04/01/2021	1.B FE
152339-RX-7	CENTINELA VALLEY CALIF UN HIGH		04/14/2021	PIPER JAFFRAY INC.		984,260	1,000,000	1,000,000	1,000,000						1,000,000		(15,740)	(15,740)	15,118	08/01/2035	1.C FE
152339-RZ-2	CENTINELA VALLEY CALIF UN HIGH		06/11/2021	UMB BANK		1,030,055	990,000	990,000	990,000						990,000		40,055	40,055	24,994	08/01/2050	1.C FE
186343-U7-2	CLEVELAND OHIO		04/08/2021	RBC DOMINION SECURITIES		3,527,302	2,920,000	3,323,456	3,270,579		(9,900)		(9,900)		3,260,679		266,623	266,623	42,502	12/01/2034	1.E FE
186343-U8-0	CLEVELAND OHIO		04/08/2021	Various		1,475,661	1,225,000	1,385,818	1,364,809		(3,917)		(3,917)		1,360,892		114,768	114,768	17,764	12/01/2035	1.E FE
190335-JZ-3	COAST CMNTY COLLEGE DIST CALIF		04/27/2021	RAYMOND JAMES & ASSOCIATES, INC.		584,900	1,000,000	512,010	528,777		5,403		5,403		534,180		50,720	50,720		08/01/2041	1.B FE
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF		04/06/2021	UMB BANK		53,151	100,000	47,460	49,044		419		419		49,463		3,688	3,688		08/01/2043	1.B FE
204736-FG-2	COMPTON CALIF UNI SCH DIST		05/06/2021	UMB BANK		72,275	100,000	63,040	65,562		692		692		66,254		6,021	6,021		06/01/2035	1.D FE
234667-KT-9	DALLAS CNTY TEX HOSP DIST		04/30/2021	UMB BANK		780,274	650,000	746,200	734,109		(3,315)		(3,315)		730,794		49,480	49,480	18,272	08/15/2033	1.D FE
259864-CR-5	DOVE VALLEY MET DIST COLO ARAP		06/09/2021	UMB BANK		124,328	100,000	117,599	115,904		(726)		(726)		115,178		9,150	9,150	2,111	12/01/2030	1.C FE
259864-CU-8	DOVE VALLEY MET DIST COLO ARAP		04/26/2021	UMB BANK		123,151	100,000	115,936	114,413		(477)		(477)		113,936		9,215	9,215	1,633	12/01/2033	1.C FE
259864-CV-6	DOVE VALLEY MET DIST COLO ARAP		04/08/2021	FIRST TENNESSEE BANK		211,397	175,000	201,873	199,312		(693)		(693)		198,618		12,778	12,778	2,547	12/01/2034	1.C FE
259864-CZ-7	DOVE VALLEY MET DIST COLO ARAP		04/12/2021	UMB BANK		598,860	500,000	568,650	562,158		(1,794)		(1,794)		560,364		38,496	38,496	7,389	12/01/2038	1.C FE
278698-AU-9	EBERT MET DIST COLO		04/13/2021	UMB BANK		192,069	150,000	171,405	167,525		(563)		(563)		166,962		25,107	25,107	2,792	12/01/2031	1.E FE
283299-AT-2	EL MONTE CALIF		05/26/2021	UMB BANK		1,049,000	1,000,000	1,000,000	1,000,000						1,000,000		49,000	49,000	36,984	08/01/2050	1.G FE
295515-MG-2	ERIE PA (CITY OF)		05/25/2021	BARCLAYS		1,776,352	1,450,000	1,645,170	1,635,700		(6,930)		(6,930)		1,628,771		147,581	147,581	42,856	09/01/2032	1.C FE
312698-AS-2	FAYETTEVILLE GA		04/06/2021	UNION BANK OF SWITZERLAND		824,481	700,000	777,847	769,343		(1,876)		(1,876)		767,466		57,015	57,015	12,211	11/01/2044	1.C FE
34407N-BA-4	FLYING HORSE MET DIST NO 2 COL		04/08/2021	RBC DOMINION SECURITIES		117,065	100,000	117,746	117,122		(438)		(438)		116,684		381	381	1,456	12/01/2045	1.F FE
346766-WU-8	FORT BEND CNTY TEX		06/09/2021	UMB BANK		1,049,370	1,000,000	1,000,000	1,000,000						1,000,000		49,370	49,370	16,287	03/01/2030	1.B FE
399352-Z7-1	GROTON TOWN CONN		06/28/2021	UMB BANK		121,119	100,000	117,703	116,394		(982)		(982)		115,412		5,707	5,707	2,833	10/15/2032	1.C FE
41415U-BF-2	HARRIS CNTY HOSP DIST - GO		04/14/2021	RAYMOND JAMES & ASSOCIATES, INC.		496,455	380,000	478,827	472,824		(2,709)		(2,709)		470,115		26,340	26,340	12,719	02/15/2030	1.C FE
421290-6B-8	HAYWARD CALIF UNI SCH DIST		04/08/2021	UMB BANK		1,159,540	1,000,000	1,186,360	1,181,069		(4,847)		(4,847)		1,176,222		(16,682)	(16,682)	23,556	08/01/2030	1.E FE
45204E-5P-9	ILLINOIS FIN AUTH TWP HS DIS NO 86		04/06/2021	RBC DOMINION SECURITIES		1,739,701	1,510,000	1,669,230	1,650,230		(4,931)		(4,931)		1,645,299		94,402	94,402	44,126	01/15/2039	1.A FE
484873-QB-3	KANSAS CITY MO		04/06/2021	UMB BANK		604,040	500,000	577,190	572,392		(1,946)		(1,946)		570,446		33,594	33,594	13,722	02/01/2039	1.D FE
502516-QT-7	LA CANADA CALIF UNI SCH DIST		04/13/2021	Various		1,038,600	900,000	1,005,831	997,951		(3,417)		(3,417)		994,534		44,066	44,066	25,400	08/01/2049	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
542411-NC-3	LONG BEACH CA CMNTY COLLEGE DIST		04/08/2021	UMB BANK		1,250,143	1,080,000	1,224,148	1,206,274		(4,295)		(4,295)		1,201,979		48,164	48,164	26,120	08/01/2045	1.C FE
542411-NQ-2	LONG BEACH CALIF CMNTY COLLEGE		04/08/2021	UMB BANK		1,052,480	1,000,000	1,072,750			(2,228)		(2,228)		1,070,522		(18,042)	(18,042)	4,905	08/01/2030	1.C FE
550697-WA-0	LUZERNE CNTY PA		04/22/2021	UMB BANK		196,072	155,000	183,669	175,575		(859)		(859)		174,716		21,356	21,356	2,820	12/15/2027	1.C FE
567288-TV-7	MARICOPA CNTY ARIZ UNI SCH DIS		04/08/2021	UMB BANK		176,481	140,000	176,140	165,386		(1,031)		(1,031)		164,355		12,126	12,126	5,464	07/01/2027	1.C FE
57325V-AP-4	MARTIN CNTY TEX HOSP DIST		06/09/2021	UMB BANK		170,078	140,000	163,299			(61)		(61)		163,238		6,839	6,839	140	04/01/2030	2.A FE
576544-2C-3	MATANUSKA-SUSITNA BORO ALASKA		04/08/2021	DUNCAN-WILLIAMS, INC.		538,390	500,000	500,000	500,000						500,000		38,390	38,390	8,266	03/01/2030	1.C FE
623040-KY-7	MOUNT SAN ANTONIO CALIF CMNTY COLL		04/06/2021	BANK OF NEW YORK		1,071,300	1,000,000	1,000,000	1,000,000						1,000,000		71,300	71,300	18,861	08/01/2031	1.C FE
662523-H2-8	NORTH SLOPE BORO ALASKA		06/30/2021	MATURED		215,000	215,000	229,884	217,971		(2,971)		(2,971)		215,000				5,375	06/30/2021	1.C FE
692020-U2-4	OXNARD CALIF SCH DIST		04/08/2021	UMB BANK		983,640	1,000,000	1,000,000	1,000,000						1,000,000		(16,360)	(16,360)	11,005	08/01/2030	1.C FE
700387-HB-2	PARK CREEK MET DIST COLO REV		04/16/2021	UMB BANK		1,200,940	1,000,000	1,124,830	1,113,290		(3,440)		(3,440)		1,109,849		91,091	91,091	15,444	12/01/2039	1.F FE
715382-N6-0	PERTH AMBOY N J		04/08/2021	UMB BANK		596,240	500,000	557,340	553,873		(1,602)		(1,602)		552,271		43,969	43,969	15,611	07/01/2033	1.C FE
715382-N7-8	PERTH AMBOY N J		04/08/2021	UMB BANK		416,175	350,000	389,235	386,866		(1,095)		(1,095)		385,771		30,404	30,404	10,928	07/01/2034	1.C FE
741701-7N-0	PRINCE GEORGES CNTY MD		04/08/2021	UMB BANK		1,034,935	1,015,000	1,015,000	1,015,000						1,015,000		19,935	19,935	10,342	09/15/2030	1.A FE
757889-EC-0	REDWOOD CITY CALIF SCH DIST		04/07/2021	UMB BANK		233,064	200,000	227,396	224,354		(698)		(698)		223,656		9,408	9,408	5,511	08/01/2044	1.C FE
797355-8A-5	SAN DIEGO CALIF UNI SCH DIST		04/27/2021	UMB BANK		121,634	100,000	115,410	113,717		(484)		(484)		113,234		8,400	8,400	3,311	07/01/2038	1.A FE
797355-8T-4	SAN DIEGO CALIF UNI SCH DIST		04/06/2021	UMB BANK		713,946	600,000	692,460	682,303		(2,385)		(2,385)		679,918		34,028	34,028	18,467	07/01/2038	1.A FE
798458-UJ-2	SAN LEANDRO CALIF UNI SCH DIST		04/15/2021	UMB BANK		235,178	200,000	224,168	222,647		(822)		(822)		221,825		13,353	13,353	5,733	08/01/2038	1.E FE
801815-HB-0	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/12/2021	FIRST TENNESSEE BANK		297,813	250,000	285,333	283,050		(1,014)		(1,014)		282,036		15,777	15,777	9,389	07/01/2036	1.C FE
801815-HD-6	SANTA CRUZ CNTY ARIZ UNI SCH DIST		04/12/2021	UMB BANK		236,602	200,000	226,500	224,796		(758)		(758)		224,038		12,564	12,564	7,511	07/01/2038	1.C FE
83412P-FT-4	SOLANO CNTY CALIF CMNTY COLLEGE DI		06/30/2021	Various		625,762	575,000	575,000	575,000						575,000		50,762	50,762	13,487	08/01/2031	1.C FE
919112-ER-9	SOUTH GEORGIA MEDICAL CENTER		04/06/2021	UMB BANK		126,465	100,000	126,143	122,977		(645)		(645)		122,332		4,133	4,133	2,597	10/01/2036	1.D FE
88786P-DX-4	TIPPECANOE CNTY IND SCH BLDG CORP		04/08/2021	CREWS & ASSOC.		259,109	220,000	246,928	244,154		(715)		(715)		243,440		15,670	15,670	6,527	07/15/2038	1.B FE
895470-JB-9	TRI CNTY MICH AREA SCH DIST		04/01/2021	UMB BANK		276,850	240,000	264,389	261,642		(611)		(611)		261,031		15,818	15,818	4,133	05/01/2044	1.F FE
91882R-GJ-5	VAL VERDE UNIFIED SCHOOL DISTRICT		05/24/2021	UMB BANK		179,255	150,000	175,431	173,871		(1,191)		(1,191)		172,681		6,574	6,574	4,917	08/01/2033	1.C FE
91882R-GP-1	VAL VERDE UNIFIED SCHOOL DISTRICT		05/26/2021	UMB BANK		118,027	100,000	114,671	113,782		(690)		(690)		113,092		4,935	4,935	3,300	08/01/2039	1.C FE
91882R-GQ-9	VAL VERDE UNIFIED SCHOOL DISTRICT		05/13/2021	FIRST TENNESSEE BANK		264,339	225,000	257,285	255,332		(1,403)		(1,403)		253,930		10,409	10,409	7,150	08/01/2040	1.C FE
91882R-GY-2	VAL VERDE UNIFIED SCHOOL DISTRICT		05/13/2021	FIRST TENNESSEE BANK		293,710	250,000	285,873	283,702		(1,558)		(1,558)		282,144		11,566	11,566	7,944	08/01/2040	1.C FE
91882R-GZ-9	VAL VERDE UNIFIED SCHOOL DISTRICT		06/03/2021	UMB BANK		657,876	565,000	638,410	634,001		(3,208)		(3,208)		630,792		27,084	27,084	18,054	08/01/2046	1.C FE
941247-6Q-6	WATERBURY CONN		05/14/2021	UMB BANK		1,483,871	1,425,000	1,425,000	1,425,000						1,425,000		58,871	58,871	24,728	09/01/2031	1.D FE
973279-SV-5	WINDHAM CONN		06/28/2021	UMB BANK		122,756	100,000	113,142	111,731		(611)		(611)		111,120		11,636	11,636	3,500	08/15/2033	1.C FE
973279-SZ-6	WINDHAM CONN		04/08/2021	FIRST TENNESSEE BANK		440,526	370,000	413,168	408,567		(1,123)		(1,123)		407,444		33,082	33,082	9,743	08/15/2037	1.C FE
973279-TA-0	WINDHAM CONN		06/09/2021	UMB BANK		487,988	400,000	445,204	440,394		(1,864)		(1,864)		438,530		49,458	49,458	13,156	08/15/2038	1.C FE
973279-TB-8	WINDHAM CONN		06/16/2021	RAYMOND JAMES & ASSOCIATES, INC.		304,018	250,000	277,570	274,641		(1,077)		(1,077)		273,563		30,455	30,455	7,994	08/15/2039	1.C FE
982038-RZ-6	WORTHINGTON OHIO CITY SCH DIST		04/07/2021	UMB BANK		263,113	225,000	239,029	236,688		(355)		(355)		236,333		26,779	26,779	3,200	12/01/2037	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						39,381,922	35,155,000	37,687,308	36,123,045		(88,005)		(88,005)		37,271,089		2,110,834	2,110,834	732,808	XXX	XXX
001306-AC-3	AHS HOSPITAL CORP		04/15/2021	RAYMOND JAMES & ASSOCIATES, INC.		3,617,213	3,750,000	3,750,000							3,750,000		(132,788)	(132,788)	23,746	07/01/2051	1.D FE
010685-KJ-3	ALACHUA CNTY FLA HEALTH FACS A		04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,388,530	3,000,000	3,254,370	3,228,233		(6,296)		(6,296)		3,221,937		166,593	166,593	43,667	12/01/2049	1.G FE
04780M-XK-0	ATLANTA HARTSFIELD-JACKSON APRT		04/14/2021	BARCLAYS		1,760,787	1,340,000	1,753,216	1,744,153		(11,554)		(11,554)		1,732,599		28,188	28,188	34,989	07/01/2030	1.D FE
69651A-BJ-2	BAPTIST HEALTH SOUTH FLORIDA INC		06/14/2021	UMB BANK		225,559	175,000	216,365	211,758		(1,777)		(1,777)		209,981		15,579	15,579	7,316	08/15/2038	1.E FE
929833-BH-3	BAYLOR UNIVERSITY		04/09/2021	RBC DOMINION SECURITIES		1,479,153	1,150,000	1,529,029	1,515,654		(10,658)		(10,658)		1,504,996		(25,843)	(25,843)	37,215	03/01/2033	1.E FE
929833-BJ-9	BAYLOR UNIVERSITY		04/09/2021	RBC DOMINION SECURITIES		2,308,302	1,800,000	2,374,362	2,354,279		(16,083)		(16,083)		2,338,196		(29,894)	(29,894)	58,250	03/01/2034	1.E FE
929833-BK-6	BAYLOR UNIVERSITY		04/09/2021	RBC DOMINION SECURITIES		1,609,814	1,260,000	1,658,122	1,644,275		(11,135)		(11,135)		1,633,140		(23,326)	(23,326)	40,775	03/01/2035	1.E FE
075554-BN-4	BEAVERTON ORE SPL REV		04/15/2021	UMB BANK		363,303	300,000	356,583	353,812		(1,571)		(1,571)		352,242		11,061	11,061	4,600	06/01/2037	1.D FE
57584Y-TB-5	BETH ISRAEL LAHEY HEALTH INC		04/06/2021	UMB BANK		510,096	400,000	494,468	482,262		(2,374)		(2,374)		479,888		30,208	30,208	15,389	07/01/2032	1.G FE
57584Y-TD-1	BETH ISRAEL LAHEY HEALTH INC		05/26/2021	UMB BANK		254,684	200,000	245,246	239,425		(1,449)		(1,449)		237,977		16,707	16,707	8,444	07/01/2034	1.G FE
088518-LP-8	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		651,387	555,000	629,298	618,557		(2,231)		(2,231)		616,326		35,060	35,060	14,862	08/15/2031	1.D FE
088518-LR-4	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		816,809	700,000	781,599	769,895		(2,435)		(2,435)		767,460		49,349	49,349	18,744	08/15/2033	1.D FE
088518-LT-0	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		586,613	505,000	557,419	549,944		(1,557)		(1,557)		548,387		38,226	38,226	13,523	08/15/2035	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
088518-LU-7	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		1,158,610	1,000,000	1,099,580	1,085,408		(2,953)		(2,953)		1,082,455		76,155	76,155	26,778	08/15/2036	1.D FE
088518-LV-5	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		1,155,630	1,000,000	1,096,220	1,082,548		(2,850)		(2,850)		1,079,698		75,932	75,932	26,778	08/15/2037	1.D FE
088518-LW-3	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		991,279	860,000	939,868	928,537		(2,363)		(2,363)		926,175		65,104	65,104	23,029	08/15/2038	1.D FE
088518-LX-1	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		1,149,690	1,000,000	1,090,360	1,077,556		(2,671)		(2,671)		1,074,885		74,805	74,805	26,778	08/15/2039	1.D FE
088518-LZ-6	BEXAR CNTY MOTOR VEH RENTAL TAX		04/13/2021	UMB BANK		225,736	200,000	214,276	212,271		(415)		(415)		211,856		13,880	13,880	5,333	08/15/2049	1.D FE
088518-MP-7	BEXAR CNTY MOTOR VEH RENTAL TAX		04/13/2021	UMB BANK		348,577	310,000	343,756	338,931		(976)		(976)		337,955		10,622	10,622	8,200	08/15/2033	1.F FE
088518-MQ-5	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	Various		376,185	335,000	369,773	364,815		(1,024)		(1,024)		363,791		12,395	12,395	8,937	08/15/2034	1.F FE
088518-MR-3	BEXAR CNTY MOTOR VEH RENTAL TAX		04/13/2021	UMB BANK		419,828	375,000	410,768	405,687		(1,049)		(1,049)		404,638		15,189	15,189	10,000	08/15/2035	1.F FE
088518-MS-1	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	BARCLAYS		1,028,873	920,000	1,006,213	993,977		(2,551)		(2,551)		991,426		37,447	37,447	24,636	08/15/2036	1.F FE
088518-MT-9	BEXAR CNTY MOTOR VEH RENTAL TAX		04/14/2021	Various		1,003,915	900,000	981,324	969,800		(2,381)		(2,381)		967,420		36,495	36,495	24,000	08/15/2037	1.F FE
088518-MU-6	BEXAR CNTY MOTOR VEH RENTAL TAX		04/13/2021	UMB BANK		249,932	225,000	244,584	241,813		(573)		(573)		241,241		8,692	8,692	6,000	08/15/2038	1.F FE
088632-DC-5	BI-STATE DEV AGY MO ILL MET DI		04/14/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,001,370	1,000,000	1,039,500			(1,048)		(1,048)		1,038,452		(37,082)	(37,082)	21,561	10/01/2040	1.C FE
575898-DK-4	BOSFUEL CORP		04/08/2021	RAYMOND JAMES & ASSOCIATES, INC.		855,497	690,000	846,651	828,362		(4,147)		(4,147)		824,215		31,282	31,282	26,929	07/01/2034	1.E FE
11506K-FE-6	BROWARD CNTY FLA PORT FACS REV		06/09/2021	UMB BANK		236,820	200,000	226,234	223,243		(953)		(953)		222,290		14,530	14,530	5,822	09/01/2036	1.F FE
11506K-FG-1	BROWARD CNTY FLA PORT FACS REV		04/15/2021	BARCLAYS		1,152,350	1,000,000	1,123,680	1,109,627		(3,401)		(3,401)		1,106,226		46,124	46,124	25,333	09/01/2038	1.F FE
11506K-FJ-5	BROWARD CNTY FLA PORT FACS REV		05/26/2021	Various		1,500,716	1,300,000	1,435,590	1,420,328		(5,019)		(5,019)		1,415,309		85,407	85,407	25,956	09/01/2044	1.F FE
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU		04/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,182,990	1,000,000	1,116,890	1,109,485		(3,006)		(3,006)		1,106,479		76,511	76,511	27,111	08/15/2050	1.D FE
13077D-KK-7	CALIFORNIA STATE UNIVERSITY		04/06/2021	BANK OF NEW YORK		1,040,990	1,000,000	1,000,000	1,000,000						1,000,000		40,990	40,990	10,310	11/01/2031	1.D FE
13080S-UB-8	CALIFORNIA STATEWIDE CMNTYS DE		06/07/2021	UMB BANK		183,174	150,000	173,688	167,995		(1,005)		(1,005)		166,990		16,184	16,184	6,417	08/01/2034	2.A FE
13080S-UC-6	CALIFORNIA STATEWIDE CMNTYS DE		05/19/2021	UMB BANK		243,510	200,000	230,860	223,455		(1,159)		(1,159)		222,296		21,214	21,214	8,056	08/01/2035	2.A FE
16532V-BR-4	CHESAPEAKE VA HOSP AUTH HOSP F		04/01/2021	BARCLAYS		1,367,160	1,200,000	1,296,624	1,283,854		(2,299)		(2,299)		1,281,555		85,605	85,605	36,667	07/01/2043	1.F FE
167593-S8-6	CHICAGO ILL O HARE INTL ARPT		05/14/2021	D.A. DAVIDSON & CO.		1,028,050	1,000,000	1,000,000	1,000,000						1,000,000		28,050	28,050	10,461	01/01/2026	1.F FE
16876H-AB-5	CHILDRENS HEATH SYS TX		04/15/2021	Market Axess		3,409,725	3,750,000	3,750,000	3,750,000						3,750,000		(340,275)	(340,275)	66,698	08/15/2050	1.D FE
172311-PM-8	CINCINNATI OHIO WTR SYSTEM		06/08/2021	Various		855,551	700,000	797,825	788,216		(3,231)		(3,231)		784,985		70,566	70,566	12,489	12/01/2037	1.A FE
172311-PN-6	CINCINNATI OHIO WTR SYSTEM		04/06/2021	UMB BANK		599,485	500,000	567,970	561,306		(1,665)		(1,665)		559,641		39,844	39,844	7,056	12/01/2038	1.A FE
172311-PP-1	CINCINNATI OHIO WTR SYSTEM		06/09/2021	RBC DOMINION SECURITIES		335,764	275,000	311,603	308,019		(1,478)		(1,478)		306,541		29,223	29,223	5,806	12/01/2039	1.A FE
18610P-BP-2	CLEVELAND MUSEUM OF NATURAL HISTOR		05/20/2021	UMB BANK		595,680	500,000	573,375			(1,035)		(1,035)		572,340		23,340	23,340	3,278	07/01/2041	1.G FE
557363-DW-5	COLGATE UNIVERSITY		04/06/2021	BANK OF NEW YORK		1,094,530	1,000,000	1,000,000	1,000,000						1,000,000		94,530	94,530	23,037	07/01/2031	1.D FE
19648F-FB-5	COLORADO HEALTH FACS AUTH REV		05/15/2021	MATURED		180,000	180,000	197,251	181,943		(1,943)		(1,943)		180,000				4,500	05/15/2021	1.G FE
19648F-FH-2	COLORADO HEALTH FACS AUTH REV		05/19/2021	UMB BANK		185,337	150,000	179,724	170,917		(1,178)		(1,178)		169,738		15,599	15,599	3,875	05/15/2027	1.G FE
19648F-JX-3	COMMONSPIRIT HEALTH - COLORADO		04/08/2021	UMB BANK		918,840	800,000	878,440	868,965		(2,001)		(2,001)		866,964		51,876	51,876	22,311	08/01/2037	2.A FE
19648F-JY-1	COMMONSPIRIT HEALTH - COLORADO		06/30/2021	UMB BANK		729,369	625,000	684,013	676,897		(2,699)		(2,699)		674,198		55,171	55,171	22,986	08/01/2038	2.A FE
19648F-KT-0	COMMONSPIRIT HEALTH - COLORADO		05/13/2021	UMB BANK		114,227	100,000	107,207	106,348		(245)		(245)		106,102		8,125	8,125	3,178	08/01/2049	2.A FE
162410-EJ-9	COMMONSPIRIT HEALTH - TENNESSEE		04/08/2021	RBC DOMINION SECURITIES		919,176	800,000	878,440	868,965		(2,001)		(2,001)		866,964		52,212	52,212	22,311	08/01/2037	2.A FE
20775Y-EZ-5	CONNECTICUT ST REVOLVING FD GE		04/08/2021	RBC DOMINION SECURITIES		5,520,852	4,650,000	5,239,853	5,157,575		(15,981)		(15,981)		5,141,593		379,259	379,259	129,683	02/01/2037	1.A FE
20775Y-FA-9	CONNECTICUT ST REVOLVING FD GE		04/08/2021	Various		7,703,318	6,500,000	7,300,995	7,189,452		(21,544)		(21,544)		7,167,907		535,411	535,411	180,844	02/01/2038	1.A FE
230351-DH-8	CULVER CITY CA WSTWTR		04/13/2021	Various		3,792,242	3,270,000	3,686,990	3,641,897		(10,885)		(10,885)		3,631,012		161,230	161,230	80,553	09/01/2049	1.C FE
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP		04/15/2021	MORGAN STANLEY		8,066,581	8,125,000	8,125,000	8,125,000						8,125,000		(58,419)	(58,419)	110,679	11/01/2050	1.E FE
23867P-BA-5	DAVIE FLA EDL FACS REV		04/01/2021	MATURED		460,000	460,000	484,477	462,334		(2,334)		(2,334)		460,000				9,200	04/01/2021	1.G FE
24918E-ED-8	DENVER COLO HEALTH & HOSP AUTH		04/06/2021	UNION BANK OF SWITZERLAND		1,538,196	1,200,000	1,478,558	1,447,372		(6,798)		(6,798)		1,440,574		97,622	97,622	21,167	12/01/2030	2.B FE
24918E-EE-6	DENVER COLO HEALTH & HOSP AUTH		04/06/2021	UNION BANK OF SWITZERLAND		1,784,132	1,400,000	1,766,576	1,724,698		(8,946)		(8,946)		1,715,752		68,380	68,380	24,694	12/01/2031	2.B FE
24918E-EF-3	DENVER COLO HEALTH & HOSP AUTH		04/06/2021	UNION BANK OF SWITZERLAND		1,682,419	1,325,000	1,667,778	1,628,673		(8,356)		(8,356)		1,620,317		62,102	62,102	23,372	12/01/2032	2.B FE
24918E-EJ-5	DENVER COLO HEALTH & HOSP AUTH		06/08/2021	UMB BANK		875,944	750,000	832,155	823,039		(2,929)		(2,929)		820,110		55,834	55,834	14,594	12/01/2040	2.B FE
24918E-EK-2	DENVER COLO HEALTH & HOSP AUTH		04/07/2021	UMB BANK		580,235	500,000	558,545	552,024		(1,414)		(1,414)		550,611		29,624	29,624	7,111	12/01/2038	2.B FE
24918E-EL-0	DENVER COLO HEALTH & HOSP AUTH		06/30/2021	UMB BANK		761,944	650,000	723,652	715,464		(2,459)		(2,459)		713,005		48,939	48,939	11,961	12/01/2039	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
270773-AW-4	EAST BATON ROUGE PARISH LA SALES		04/15/2021	UMB BANK		159,674	135,000	148,142	146,850		(368)		(368)		146,482		13,192	13,192	3,870	08/01/2044	1.C FE
295542-SP-0	ERIE PA WTR AUTH WTR REV		04/01/2021	UMB BANK		1,331,051	1,370,000	1,370,000	1,370,000						1,370,000		(38,949)	(38,949)	10,280	12/01/2032	1.C FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2021	SCHEDULED REDEMPTION		62	62	65	64		(2)		(2)		62				2	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2021	SCHEDULED REDEMPTION		531	531	544	540		(9)		(9)		531				15	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2021	SCHEDULED REDEMPTION		48	48	49	50		(2)		(2)		48				1	01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2021	SCHEDULED REDEMPTION		7	7	7	7						7					06/01/2034	1.A
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2021	SCHEDULED REDEMPTION		17	17	17	17						17				1	06/01/2034	1.A
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2021	SCHEDULED REDEMPTION		1,180	1,180	1,222	1,230		(49)		(49)		1,180				34	08/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2021	SCHEDULED REDEMPTION		595	595	615	624		(29)		(29)		595				18	08/01/2034	1.A
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2021	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2021	SCHEDULED REDEMPTION		22	22	23	22		(1)		(1)		22				1	09/01/2034	1.A
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2021	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2021	SCHEDULED REDEMPTION		16	16	16	16						16				1	12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2021	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2021	SCHEDULED REDEMPTION		221	221	224	224		(3)		(3)		221				7	09/01/2037	1.A
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2021	SCHEDULED REDEMPTION		22	22	23	22						22				1	02/01/2023	1.A
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2021	SCHEDULED REDEMPTION		523	523	534	526		(3)		(3)		523				17	06/01/2023	1.A
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2021	SCHEDULED REDEMPTION		564	564	541	556		8		8		564				17	05/01/2023	1.A
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2021	SCHEDULED REDEMPTION		884	884	902	891		(7)		(7)		884				29	08/01/2023	1.A
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2021	SCHEDULED REDEMPTION		220	220	225	222		(2)		(2)		220				7	06/01/2023	1.A
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2021	SCHEDULED REDEMPTION		118	118	121	120		(2)		(2)		118				3	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2021	SCHEDULED REDEMPTION		449	449	460	467		(18)		(18)		449				15	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2021	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2021	SCHEDULED REDEMPTION		266	266	273	273		(7)		(7)		266				8	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2021	SCHEDULED REDEMPTION		557	557	570	568		(11)		(11)		557				15	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2021	SCHEDULED REDEMPTION		131	131	134	138		(7)		(7)		131				4	02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2021	SCHEDULED REDEMPTION		71	71	73	74		(3)		(3)		71				2	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2021	SCHEDULED REDEMPTION		63	63	65	68		(5)		(5)		63				2	02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2021	SCHEDULED REDEMPTION		117	117	119	121		(5)		(5)		117				4	04/01/2032	1.A
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2021	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2021	SCHEDULED REDEMPTION		86	86	89	89		(3)		(3)		86				3	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2021	SCHEDULED REDEMPTION		328	328	335	333		(6)		(6)		328				9	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2021	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				2	12/01/2028	1.A
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2021	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				2	02/01/2029	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2021	SCHEDULED REDEMPTION		54	54	55	56		(2)		(2)		54				2	03/01/2029	1.A
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2021	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				2	04/01/2029	1.A
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2021	SCHEDULED REDEMPTION		149	149	144	145		4		4		149				5	06/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2021	SCHEDULED REDEMPTION		13	13	12	12						13					06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2021	SCHEDULED REDEMPTION		102	102	102	98		4		4		102				3	08/01/2029	1.A
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2021	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	01/01/2030	1.A
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2021	SCHEDULED REDEMPTION		71	71	69	68		4		4		71				2	04/01/2030	1.A
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2021	SCHEDULED REDEMPTION		129	129	132	134		(4)		(4)		129				4	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2021	SCHEDULED REDEMPTION		781	781	799	798		(17)		(17)		781				22	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2021	SCHEDULED REDEMPTION		12	12	12	12		1		1		12					02/01/2031	1.A
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2021	SCHEDULED REDEMPTION		28	28	28	28						28				1	05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2021	SCHEDULED REDEMPTION		36	36	36	36						36				1	06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2021	SCHEDULED REDEMPTION		1,544	1,544	1,581	1,599		(55)		(55)		1,544				50	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2021	SCHEDULED REDEMPTION		388	388	385	384		4		4		388				11	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2021	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2032	1.A
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2021	SCHEDULED REDEMPTION		194	194	201	205		(11)		(11)		194				6	01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2021	SCHEDULED REDEMPTION		187	187	193	193		(7)		(7)		187				6	03/01/2032	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
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2021	SCHEDULED REDEMPTION		34	34	35	36		(1)		(1)		34				1	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2021	SCHEDULED REDEMPTION		323	323	334	334		(10)		(10)		323				10	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2021	SCHEDULED REDEMPTION		12	12	12	12						12					08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2021	SCHEDULED REDEMPTION		291	291	289	289		2		2		291				9	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2021	SCHEDULED REDEMPTION		8	8	9	9						8					01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2021	SCHEDULED REDEMPTION		205	205	212	211		(6)		(6)		205				6	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2021	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				2	08/01/2028	1.A
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2021	SCHEDULED REDEMPTION		2,134	2,134	2,141	2,142		(8)		(8)		2,134				67	06/01/2023	1.A
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		04/01/2021	SCHEDULED REDEMPTION		4,179	4,179	4,258	4,206		(27)		(27)		4,179				86	06/01/2023	1.A
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2021	SCHEDULED REDEMPTION		148	148	149	148						148				5	08/01/2023	1.A
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2021	SCHEDULED REDEMPTION		133	133	138	137		(4)		(4)		133				4	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2021	SCHEDULED REDEMPTION		22,554	22,554	23,348	23,105		(552)		(552)		22,554				320	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2021	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2021	SCHEDULED REDEMPTION		180	180	182	181		(2)		(2)		180				6	11/01/2026	1.A
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2021	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2021	SCHEDULED REDEMPTION		625	625	646	681		(56)		(56)		625				20	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2021	SCHEDULED REDEMPTION		190	190	196	205		(16)		(16)		190				6	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2021	SCHEDULED REDEMPTION		179	179	185	185		(6)		(6)		179				5	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2021	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2021	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13					09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2021	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	10/01/2036	1.A
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2021	SCHEDULED REDEMPTION		2,858	2,858	2,998	2,881		(22)		(22)		2,858				74	12/01/2021	1.A
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2021	SCHEDULED REDEMPTION		3,822	3,822	3,985	3,871		(49)		(49)		3,822				99	08/01/2022	1.A
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2021	SCHEDULED REDEMPTION		2,566	2,566	2,674	2,597		(30)		(30)		2,566				66	09/01/2022	1.A
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2021	SCHEDULED REDEMPTION		5,262	5,262	5,469	5,327		(65)		(65)		5,262				124	10/01/2022	1.A
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2021	SCHEDULED REDEMPTION		3,667	3,667	3,825	3,717		(50)		(50)		3,667				95	12/01/2022	1.A
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2021	SCHEDULED REDEMPTION		38,748	38,748	40,275	39,387		(639)		(639)		38,748				919	02/01/2023	1.A
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2021	SCHEDULED REDEMPTION		5,624	5,624	5,828	5,723		(99)		(99)		5,624				130	04/01/2023	1.A
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2021	SCHEDULED REDEMPTION		2,626	2,626	2,724	2,674		(48)		(48)		2,626				61	05/01/2023	1.A
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2021	SCHEDULED REDEMPTION		7,343	7,343	7,616	7,459		(116)		(116)		7,343				173	06/01/2023	1.A
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2021	SCHEDULED REDEMPTION		6,605	6,605	6,837	6,729		(124)		(124)		6,605				155	12/01/2023	1.A
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2021	SCHEDULED REDEMPTION		1,723	1,723	1,787	1,765		(42)		(42)		1,723				41	02/01/2024	1.A
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2021	SCHEDULED REDEMPTION		6,782	6,782	7,045	6,936		(154)		(154)		6,782				158	02/01/2024	1.A
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2021	SCHEDULED REDEMPTION		6,757	6,757	7,023	6,918		(161)		(161)		6,757				160	01/01/2024	1.A
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2021	SCHEDULED REDEMPTION		4,151	4,151	4,304	4,200		(49)		(49)		4,151				98	12/01/2022	1.A
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2021	SCHEDULED REDEMPTION		6,966	6,966	7,240	7,139		(173)		(173)		6,966				165	04/01/2024	1.A
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2021	SCHEDULED REDEMPTION		3,560	3,560	3,711	3,585		(25)		(25)		3,560				92	12/01/2021	1.A
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2021	SCHEDULED REDEMPTION		3,435	3,435	3,605	3,464		(29)		(29)		3,435				89	01/01/2022	1.A
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2021	SCHEDULED REDEMPTION		14,401	14,401	15,112	14,555		(154)		(154)		14,401				344	12/01/2022	1.A
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2021	SCHEDULED REDEMPTION		5,383	5,383	5,572	5,489		(107)		(107)		5,383				130	05/01/2023	1.A
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2021	SCHEDULED REDEMPTION		6,196	6,196	6,502	6,284		(88)		(88)		6,196				161	12/01/2022	1.A
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2021	SCHEDULED REDEMPTION		3,187	3,187	3,344	3,294		(107)		(107)		3,187				83	08/01/2023	1.A
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2021	SCHEDULED REDEMPTION		1,113	1,113	1,152	1,115		(2)		(2)		1,113				26	10/01/2023	1.A
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2021	SCHEDULED REDEMPTION		2,613	2,613	2,706	2,679		(66)		(66)		2,613				62	11/01/2023	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2021	SCHEDULED REDEMPTION		6,486	6,486	6,807	6,606		(119)		(119)		6,486				169	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2021	SCHEDULED REDEMPTION		95,808	95,808	100,180	98,135		(2,327)		(2,327)		95,808				1,375	03/01/2027	1.A
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2021	SCHEDULED REDEMPTION		154,167	154,167	161,026	157,897		(3,730)		(3,730)		154,167				2,193	05/01/2027	1.A
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2021	SCHEDULED REDEMPTION		128,621	128,621	134,379	131,697		(3,075)		(3,075)		128,621				1,804	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2021	SCHEDULED REDEMPTION		302	302	295	297		5		5		302				9	08/01/2028	1.A
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2021	SCHEDULED REDEMPTION		2,526	2,526	2,468	2,486		40		40		2,526				72	08/01/2028	1.A
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2021	SCHEDULED REDEMPTION		27	27	28	27						27				1	11/01/2022	1.A
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2021	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2023	1.A
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2021	SCHEDULED REDEMPTION		22	22	22	22						22				1	09/01/2022	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
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2021	SCHEDULED REDEMPTION		114	114	117	112		2		2		114				4	12/01/2024	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2021	SCHEDULED REDEMPTION		197	197	204	212		(15)		(15)		197				7	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2021	SCHEDULED REDEMPTION		186	186	194	202		(16)		(16)		186				7	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2021	SCHEDULED REDEMPTION		260	260	270	282		(22)		(22)		260				9	02/01/2031	1.A
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2021	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29				1	03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2021	SCHEDULED REDEMPTION		161	161	166	173		(13)		(13)		161				6	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2021	SCHEDULED REDEMPTION		31	31	31	31						31				1	09/01/2031	1.A
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2021	SCHEDULED REDEMPTION		303	303	312	298		5		5		303				8	01/01/2022	1.A
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2021	SCHEDULED REDEMPTION		233	233	241	232		1		1		233				7	05/01/2022	1.A
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2021	SCHEDULED REDEMPTION		20	20	20	19		1		1		20				1	07/01/2022	1.A
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2021	SCHEDULED REDEMPTION		187	187	193	188		(1)		(1)		187				5	08/01/2022	1.A
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2021	SCHEDULED REDEMPTION		150	150	138	142		8		8		150				3	03/01/2036	1.A
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2021	SCHEDULED REDEMPTION		2,180	2,180	2,258	2,216		(36)		(36)		2,180				49	10/01/2023	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2021	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				2	06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2021	SCHEDULED REDEMPTION		455	455	457	456		(2)		(2)		455				17	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2021	SCHEDULED REDEMPTION		75	75	77	76		(1)		(1)		75				2	12/01/2027	1.A
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2021	SCHEDULED REDEMPTION		246	246	253	248		(2)		(2)		246				7	01/01/2023	1.A
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2021	SCHEDULED REDEMPTION		1,312	1,312	1,345	1,336		(24)		(24)		1,312				46	07/01/2027	1.A
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2021	SCHEDULED REDEMPTION		63	63	62	62		1		1		63				2	04/01/2029	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2021	SCHEDULED REDEMPTION		17	17	17	17						17				1	05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2021	SCHEDULED REDEMPTION		30	30	29	29						30				1	07/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2021	SCHEDULED REDEMPTION		81	81	85	86		(5)		(5)		81				3	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2021	SCHEDULED REDEMPTION		109	109	110	110		(1)		(1)		109				4	10/01/2029	1.A
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2021	SCHEDULED REDEMPTION		39	39	39	39						39				1	09/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2021	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	02/01/2030	1.A
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2021	SCHEDULED REDEMPTION		1,963	1,963	2,018	2,070		(107)		(107)		1,963				73	11/01/2029	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2021	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1.A
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2021	SCHEDULED REDEMPTION		99	99	100	100						99				4	01/01/2030	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1.A
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2021	SCHEDULED REDEMPTION		201	201	202	202		(1)		(1)		201				8	03/01/2030	1.A
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2021	SCHEDULED REDEMPTION		156	156	157	157		(1)		(1)		156				6	03/01/2030	1.A
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2021	SCHEDULED REDEMPTION		20	20	21	21						20				1	03/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2021	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	04/01/2030	1.A
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2021	SCHEDULED REDEMPTION		123	123	124	124						123				5	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2021	SCHEDULED REDEMPTION		99	99	102	106		(7)		(7)		99				4	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2021	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2021	SCHEDULED REDEMPTION		174	174	181	157		17		17		174				6	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2021	SCHEDULED REDEMPTION		61	61	64	66		(5)		(5)		61				2	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2021	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2021	SCHEDULED REDEMPTION		20	20	20	21		(2)		(2)		20				1	03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2021	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2021	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2021	SCHEDULED REDEMPTION		118	118	125	129		(11)		(11)		118				5	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2021	SCHEDULED REDEMPTION		35	35	37	39		(3)		(3)		35				1	04/01/2030	1.A
31384X-WN-4	FED NATL MTG ASSOC #537153		04/01/2021	SCHEDULED REDEMPTION		2,639	2,639	2,740	2,754		(116)		(116)		2,639				69	05/01/2030	1.A
31384Y-JS-6	FED NATL MTG ASSOC #537673		04/01/2021	SCHEDULED REDEMPTION		3,030	3,030	3,073	3,069		(39)		(39)		3,030				75	04/01/2030	1.A
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2021	SCHEDULED REDEMPTION		39	39	39	39						39				1	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2021	SCHEDULED REDEMPTION		479	479	497	501		(23)		(23)		479				19	06/01/2030	1.A
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2021	SCHEDULED REDEMPTION		17	17	17	17						17				1	05/01/2030	1.A
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2021	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				1	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2021	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	07/01/2030	1.A
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2021	SCHEDULED REDEMPTION		43	43	43	43						43				2	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2021	SCHEDULED REDEMPTION		41	41	42	43		(3)		(3)		41				2	07/01/2030	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
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2021	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2021	SCHEDULED REDEMPTION		168	168	172	182		(15)		(15)		168				6	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2021	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2021	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2021	SCHEDULED REDEMPTION		114	114	119	124		(10)		(10)		114				4	09/01/2030	1.A
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2021	SCHEDULED REDEMPTION		423	423	424	424		(1)		(1)		423				16	10/01/2023	1.A
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2021	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					01/01/2031	1.A
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2021	SCHEDULED REDEMPTION		23	23	23	23						23				1	02/01/2031	1.A
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2021	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	12/01/2030	1.A
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2021	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				2	12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2021	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				4	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2021	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2021	SCHEDULED REDEMPTION		302	302	313	312		(11)		(11)		302				11	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2021	SCHEDULED REDEMPTION		107	107	110	110		(3)		(3)		107				4	01/01/2031	1.A
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2021	SCHEDULED REDEMPTION		419	419	425	425		(7)		(7)		419				16	12/01/2030	1.A
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2021	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2031	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2021	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	02/01/2031	1.A
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2021	SCHEDULED REDEMPTION		415	415	416	416		(2)		(2)		415				16	03/01/2031	1.A
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2021	SCHEDULED REDEMPTION		109	109	113	113		(3)		(3)		109				4	06/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2021	SCHEDULED REDEMPTION		59	59	61	64		(5)		(5)		59				2	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2021	SCHEDULED REDEMPTION		96	96	99	99		(3)		(3)		96				4	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2021	SCHEDULED REDEMPTION		1,712	1,712	1,712	1,712						1,712				49	10/01/2031	1.A
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2021	SCHEDULED REDEMPTION		88	88	91	94		(6)		(6)		88				3	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2021	SCHEDULED REDEMPTION		13	13	14	14						13				1	03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2021	SCHEDULED REDEMPTION		1,487	1,487	1,487	1,487						1,487				42	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2021	SCHEDULED REDEMPTION		1,117	1,117	1,152	1,151		(34)		(34)		1,117				40	03/01/2032	1.A
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2021	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				2	04/01/2032	1.A
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2021	SCHEDULED REDEMPTION		400	400	412	411		(11)		(11)		400				14	07/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2021	SCHEDULED REDEMPTION		1,328	1,328	1,338	1,338		(9)		(9)		1,328				15	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2021	SCHEDULED REDEMPTION		4,884	4,884	5,085	5,217		(333)		(333)		4,884				148	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2021	SCHEDULED REDEMPTION		47,982	47,982	47,982	47,982						47,982				1,025	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2021	SCHEDULED REDEMPTION		7,012	7,012	7,012	7,012						7,012				162	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2021	SCHEDULED REDEMPTION		2,023	2,023	2,023	2,023						2,023				48	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2021	SCHEDULED REDEMPTION		8,918	8,918	8,918	8,918						8,918				211	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2021	SCHEDULED REDEMPTION		6,993	6,993	6,993	6,993						6,993				165	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2021	SCHEDULED REDEMPTION		1,399	1,399	1,399	1,399						1,399				33	08/01/2035	1.A
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2021	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				1	11/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2021	SCHEDULED REDEMPTION		10,174	10,174	10,174	10,174						10,174				243	02/01/2036	1.A
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2021	Various		78	78	80	78						78				1	06/01/2021	1.A
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2021	SCHEDULED REDEMPTION		11,511	11,511	12,029	11,686		(175)		(175)		11,511				267	05/01/2023	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2021	SCHEDULED REDEMPTION		3,436	3,436	3,436	3,436						3,436				81	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2021	SCHEDULED REDEMPTION		2,637	2,637	2,637	2,637						2,637				62	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2021	SCHEDULED REDEMPTION		2,945	2,945	2,945	2,945						2,945				70	08/01/2036	1.A
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2021	SCHEDULED REDEMPTION		203	203	197	199		4		4		203				5	11/01/2036	1.A
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2021	SCHEDULED REDEMPTION		9,626	9,626	9,986	9,677		(52)		(52)		9,626				235	04/01/2022	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2021	SCHEDULED REDEMPTION		4,850	4,850	4,850	4,850						4,850				119	10/01/2036	1.A
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2021	SCHEDULED REDEMPTION		8,149	8,149	8,487	8,215		(66)		(66)		8,149				214	02/01/2022	1.A
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2021	SCHEDULED REDEMPTION		6,440	6,440	6,731	6,504		(65)		(65)		6,440				148	03/01/2022	1.A
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2021	SCHEDULED REDEMPTION		15,429	15,429	15,975	15,674		(244)		(244)		15,429				365	09/01/2023	1.A
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2021	SCHEDULED REDEMPTION		20,718	20,718	21,486	21,057		(339)		(339)		20,718				463	12/01/2023	1.A
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2021	SCHEDULED REDEMPTION		2,384	2,384	2,483	2,407		(23)		(23)		2,384				62	08/01/2022	1.A
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2021	SCHEDULED REDEMPTION		4,455	4,455	4,622	4,516		(61)		(61)		4,455				105	03/01/2023	1.A
31414D-U3-8	FED NATL MTG ASSOC #963302		06/01/2021	SCHEDULED REDEMPTION		24,669	24,669	26,816	25,288		(619)		(619)		24,669				575	05/01/2023	1.A
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2021	SCHEDULED REDEMPTION		13,050	13,050	13,601	13,313		(264)		(264)		13,050				347	11/01/2023	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
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2021	SCHEDULED REDEMPTION		2,190	2,190	2,268	2,226		(36)		(36)		2,190				52	08/01/2023	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2021	SCHEDULED REDEMPTION		318	318	324	326		(8)		(8)		318				7	04/01/2038	1.A
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2021	SCHEDULED REDEMPTION		3,958	3,958	4,102	4,008		(51)		(51)		3,958				93	09/01/2023	1.A
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2021	SCHEDULED REDEMPTION		6,417	6,417	6,684	6,506		(88)		(88)		6,417				166	02/01/2023	1.A
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2021	SCHEDULED REDEMPTION		8,743	8,743	9,113	8,932		(188)		(188)		8,743				226	12/01/2023	1.A
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2021	SCHEDULED REDEMPTION		103,730	103,730	108,527	106,469		(2,739)		(2,739)		103,730				1,461	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2021	SCHEDULED REDEMPTION		181,382	181,382	189,721	185,439		(4,057)		(4,057)		181,382				2,587	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2021	SCHEDULED REDEMPTION		154,560	154,560	161,666	158,483		(3,923)		(3,923)		154,560				2,117	06/01/2027	1.A
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2021	SCHEDULED REDEMPTION		73,725	73,725	77,757	76,335		(2,610)		(2,610)		73,725				1,215	06/01/2032	1.A
34153P-F9-4	FLORIDA ST BRD ED PUB ED		06/01/2021	ASSIGNMENT OF SECURITIES		120,000	120,000	122,383			(2,383)		(2,383)		120,000				3,000	06/01/2022	1.A FE
31392F-ES-2	FNR 2002-71 AP RMBS		06/01/2021	SCHEDULED REDEMPTION		19,637	19,637	19,974	19,716		(79)		(79)		19,637				469	11/25/2032	1.A
31397Q-ZP-6	FNR 2011-17 KA RMBS		06/01/2021	SCHEDULED REDEMPTION		26,204	26,204	28,001	27,652		(1,448)		(1,448)		26,204				502	03/25/2041	1.A
114894-YT-9	FORT LAUDERDALE HOLLYWOOD INTL AIR		06/09/2021	Various		1,654,032	1,440,000	1,565,942	1,553,509		(4,469)		(4,469)		1,549,040		104,992	104,992	36,917	10/01/2049	1.E FE
114894-ZU-5	FORT LAUDERDALE HOLLYWOOD INTL AIR		06/15/2021	UMB BANK		1,065,450	1,000,000	1,000,000	1,000,000						1,000,000		65,450	65,450	21,575	10/01/2033	1.E FE
37310P-AE-1	GEORGETOWN UNIVERSITY		04/28/2021	HILLTOP SECURITIES INC		982,950	1,000,000	1,000,000	1,000,000						1,000,000		(17,050)	(17,050)	13,045	04/01/2030	1.G FE
38375D-F2-9	GNR 2008-94 JB RMBS		06/01/2021	SCHEDULED REDEMPTION		7,823	7,823	8,744	8,735		(912)		(912)		7,823				186	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		06/01/2021	SCHEDULED REDEMPTION		13,984	13,984	15,059	14,807		(823)		(823)		13,984				263	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		06/01/2021	SCHEDULED REDEMPTION		14,868	14,868	15,980	15,505		(637)		(637)		14,868				297	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		06/01/2021	SCHEDULED REDEMPTION		70,805	70,805	76,170	73,647		(2,842)		(2,842)		70,805				1,169	04/16/2041	1.A
385630-BJ-6	GRAND ISLAND NEB COMB UTIL		04/23/2021	UMB BANK		309,223	250,000	301,900	301,328		(1,589)		(1,589)		299,739		9,484	9,484	4,389	08/15/2036	1.E FE
387874-XQ-8	GRANT CNTY WASH PUB UTIL DIST		04/08/2021	UMB BANK		280,493	220,000	267,872	254,659		(1,278)		(1,278)		253,381		27,113	27,113	8,586	01/01/2028	1.C FE
39167J-DV-4	GREATER CLEVELAND REGL TRAN AU		04/08/2021	UMB BANK		650,214	510,000	619,803	603,674		(2,812)		(2,812)		600,862		49,352	49,352	9,279	12/01/2036	1.B FE
39167J-DX-0	GREATER CLEVELAND REGL TRAN AU		04/08/2021	UMB BANK		2,365,090	1,865,000	2,249,992	2,193,662		(9,726)		(9,726)		2,183,937		181,153	181,153	33,655	12/01/2038	1.B FE
875161-DD-0	H LEE MOFFITT CANCER CTR AND RESEA		04/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,743,290	1,395,000	1,677,655	1,664,848		(7,539)		(7,539)		1,657,308		85,981	85,981	56,963	07/01/2050	1.G FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2021	ASSIGNMENT OF SECURITIES		275,000	275,000	271,337	274,159		113		113		274,272		728	728	8,663	06/01/2025	1.A
438701-V8-4	HONOLULU HAWAII CITY & CNTY WA		05/18/2021	UMB BANK		122,263	100,000	114,731	113,138		(544)		(544)		112,594		9,669	9,669	3,544	07/01/2035	1.C FE
438689-MT-5	HONOLULU HAWAII CITY AND CNTY BRD		05/11/2021	UMB BANK		412,010	335,000	396,553			(636)		(636)		395,917		16,094	16,094	1,578	07/01/2046	1.A FE
441182-MR-0	HOT SPRINGS ARK WTR REV		05/11/2021	UMB BANK		128,068	100,000	122,479	121,584		(752)		(752)		120,832		7,236	7,236	2,467	10/01/2031	1.C FE
451443-C6-0	IDAHO ST BLDG AUTH BLDG REV		06/04/2021	RBC DOMINION SECURITIES		285,959	225,000	255,776	249,908		(1,254)		(1,254)		248,654		37,305	37,305	8,656	09/01/2032	1.C FE
451443-C8-6	IDAHO ST BLDG AUTH BLDG REV		06/04/2021	RBC DOMINION SECURITIES		354,522	280,000	316,053	309,203		(1,465)		(1,465)		307,739		46,783	46,783	10,772	09/01/2034	1.C FE
451443-C9-4	IDAHO ST BLDG AUTH BLDG REV		04/15/2021	D.A. DAVIDSON & CO.		245,174	195,000	219,244	214,648		(675)		(675)		213,973		31,201	31,201	6,175	09/01/2035	1.C FE
45450N-AN-9	INDIAN TRACE DEV DIST FL SA WTR 05		04/01/2021	ASSIGNMENT OF SECURITIES		1,400,000	1,400,000	1,347,236	1,392,942		1,284		1,284		1,394,226		5,774	5,774	29,167	05/01/2022	2.B FE
45450N-AQ-2	INDIAN TRACE DEV DIST FL SA WTR 05		04/01/2021	ASSIGNMENT OF SECURITIES		1,050,000	1,050,000	992,440	1,033,213		1,154		1,154		1,034,366		15,634	15,634	21,875	05/01/2024	2.B FE
45505M-GY-6	INDIANA ST FIN AUTH WASTEWATER		05/05/2021	UMB BANK		1,755,590	1,440,000	1,647,418	1,624,480		(6,668)		(6,668)		1,617,813		137,778	137,778	34,560	10/01/2037	1.D FE
455168-GB-4	INDIANA UNIV		04/06/2021	BANK OF NEW YORK		1,764,739	1,680,000	1,680,000	1,680,000						1,680,000		84,739	84,739	14,022	06/01/2031	1.A FE
46246K-6J-6	IOWA FIN AUTH REV		04/20/2021	UMB BANK		591,818	465,000	537,991	525,295		(2,150)		(2,150)		523,145		68,673	68,673	16,717	08/01/2040	1.A FE
483233-NJ-7	KALAMAZOO MICH HOSP FIN AUTH H		05/15/2021	MATURED		190,000	190,000	219,629	192,493		(2,493)		(2,493)		190,000				4,750	05/15/2021	1.F FE
485106-UF-3	KANSAS CITY MO		05/07/2021	BOSC, INC.		251,734	205,000	239,694	237,217		(1,305)		(1,305)		235,911		15,823	15,823	5,011	04/01/2029	1.F FE
48504N-AY-5	KANSAS CITY MO INDL DEV AUTH A		04/07/2021	VINING-SPARKS IBG LP		1,234,900	1,000,000	1,202,250	1,173,926		(5,219)		(5,219)		1,168,707		66,193	66,193	30,278	03/01/2036	1.F FE
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH A		04/07/2021	VINING-SPARKS IBG LP		1,228,280	1,000,000	1,194,690	1,167,517		(5,010)		(5,010)		1,162,507		65,773	65,773	30,278	03/01/2038	1.F FE
485429-V7-6	KANSAS ST DEV FIN AUTH REV		05/01/2021	MATURED		105,000	105,000	124,760	106,149		(1,149)		(1,149)		105,000				2,625	05/01/2021	1.E FE
490728-B6-8	KENT ST UNIV OHIO UNIV REVS		05/04/2021	UMB BANK		105,842	100,000	100,000	100,000						100,000		5,842	5,842	1,386	05/01/2031	1.E FE
49120A-AF-6	KENTUCKY BD DEV CORP EDL FACS REV		06/14/2021	UMB BANK		243,614	195,000	241,439			(2,064)		(2,064)		239,376		4,238	4,238	3,196	03/01/2028	1.G FE
49120A-AG-4	KENTUCKY BD DEV CORP EDL FACS REV		06/16/2021	UMB BANK		444,881	350,000	439,100			(2,275)		(2,275)		436,825		8,056	8,056	3,819	03/01/2029	1.G FE
49151F-D3-1	KENTUCKY ST PPTY & BLDGS COMMN		04/08/2021	UMB BANK		116,962	100,000	111,513	110,161		(330)		(330)		109,832		7,130	7,130	1,789	11/01/2036	1.E FE
49151F-J3-5	KENTUCKY ST PPTY & BLDGS COMMN		04/28/2021	UMB BANK		492,237	450,000	450,000	450,000						450,000		42,237	42,237	7,592	11/01/2033	1.E FE
613520-NH-4	KETTERING HEALTH NETWORK		06/23/2021	UMB BANK		450,104	375,000	435,521			(1,958)		(1,958)		433,563		16,541	16,541	5,381	08/01/2051	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
511350-AP-5	LAKE WORTH BEACH FLA COMB UTIL		04/15/2021	UNION BANK OF SWITZERLAND		1,296,866	1,050,000	1,244,145	1,242,302		(5,389)		(5,389)		1,236,913		59,953	59,953	16,917	10/01/2034	1.F FE
511350-AQ-3	LAKE WORTH BEACH FLA COMB UTIL		04/15/2021	Various		1,229,635	1,000,000	1,175,090	1,173,436		(4,742)		(4,742)		1,168,694		60,941	60,941	15,878	10/01/2035	1.F FE
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		06/01/2021	Various		176,148	175,000	139,764	137,507						132,656		43,493	43,493		09/01/2039	6. *
54628C-HT-2	LOUISIANA LOC GOVT ENVIRONMENT		04/08/2021	UMB BANK		176,909	150,000	156,015	155,025		(152)		(152)		154,873		22,035	22,035	4,183	08/01/2033	1.F FE
54628C-MX-7	LOUISIANA LOC GOVT ENVIRONMENT		04/15/2021	MORGAN STANLEY		2,668,316	2,875,000	2,875,000	2,875,000						2,875,000		(206,684)	(206,684)	41,798	02/01/2048	1.E FE
54811B-RF-0	LOWER COLO RIV AUTH TEX TRANSM		05/15/2021	MATURED		995,000	995,000	1,080,729	1,006,260		(11,260)		(11,260)		995,000				24,875	05/15/2021	1.F FE
574218-6D-0	LOYOLA UNIVERSITY MARYLAND		04/29/2021	HILLTOP SECURITIES INC		1,154,117	1,105,000	1,105,000	1,105,000						1,105,000		49,117	49,117	19,977	10/01/2031	1.F FE
574218-6H-1	LOYOLA UNIVERSITY MARYLAND		05/14/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,067,470	1,000,000	1,000,000	1,000,000						1,000,000		67,470	67,470	23,015	10/01/2039	1.F FE
549233-CC-6	LUBBOCK TEX WTR & WASTEWATER S		04/01/2021	UMB BANK		2,090,320	2,000,000	2,158,180			(4,857)		(4,857)		2,153,323		(63,003)	(63,003)	6,990	02/15/2030	1.D FE
549233-DA-9	LUBBOCK TX WTR & SWR		04/08/2021	UMB BANK		354,333	300,000	343,740	341,153		(1,306)		(1,306)		339,847		14,486	14,486	10,100	02/15/2038	1.D FE
556589-HX-0	MADISON ALA WTRWKS & SWR BRD		04/19/2021	UMB BANK		196,435	160,000	187,494	185,728		(808)		(808)		184,920		11,515	11,515	2,489	12/01/2034	1.C FE
556589-JD-2	MADISON ALA WTRWKS & SWR BRD		04/06/2021	UMB BANK		338,657	285,000	326,220	323,606		(1,055)		(1,055)		322,551		16,106	16,106	4,022	12/01/2040	1.C FE
97712D-2S-4	MARQUETTE UNIVERSITY		04/15/2021	RBC DOMINION SECURITIES		960,270	750,000	937,350	916,966		(5,206)		(5,206)		911,760		48,510	48,510	20,625	10/01/2032	1.F FE
572716-JV-1	MARSHALL UNIV W VA UNIV REVS		05/01/2021	MATURED		1,935,000	1,935,000	1,935,000	1,935,000						1,935,000				21,866	05/01/2021	1.D FE
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R		06/11/2021	Various		1,571,536	1,200,000	1,521,276	1,494,038		(12,723)		(12,723)		1,481,316		90,220	90,220	55,472	07/01/2038	1.D FE
57584Y-XA-2	MASSACHUSETTS ST DEV FIN AGY R		05/27/2021	UMB BANK		1,288,744	1,000,000	1,264,640	1,242,235		(8,345)		(8,345)		1,233,890		54,855	54,855	41,924	07/01/2039	1.D FE
59165C-AD-2	METRO ORE DEDICATED TAX REV		06/15/2021	MATURED		185,000	185,000	203,781	187,269		(2,269)		(2,269)		185,000				3,700	06/15/2021	1.D FE
407288-E2-1	METROPOLITAN SWR DIST OF GREATER C		04/15/2021	UMB BANK		334,028	250,000	331,263	330,344		(2,261)		(2,261)		328,083		5,944	5,944	5,278	12/01/2035	1.C FE
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y R		04/08/2021	BARCLAYS		5,402,078	4,450,000	5,389,840	5,090,581		(28,630)		(28,630)		5,061,952		340,126	340,126	90,854	11/15/2026	1.G FE
59447T-UW-1	MICHIGAN FIN AUTH REV		04/01/2021	UMB BANK		214,836	170,000	207,509	202,485		(894)		(894)		201,591		13,245	13,245	5,454	02/15/2036	1.E FE
59447T-UX-9	MICHIGAN FIN AUTH REV		04/12/2021	Various		2,501,331	1,985,000	2,415,030	2,357,538		(11,014)		(11,014)		2,346,524		154,807	154,807	65,669	02/15/2037	1.E FE
60031T-AQ-6	MILLCREEK UT SALES TAX		05/12/2021	UMB BANK		480,182	400,000	452,020	445,276		(1,700)		(1,700)		443,576		36,606	36,606	6,933	12/01/2038	1.B FE
60164F-AW-2	MILPITAS CALIF SEWER REV		04/15/2021	Various		2,521,564	2,150,000	2,403,055	2,376,180		(6,990)		(6,990)		2,369,191		152,373	152,373	32,044	06/01/2044	1.B FE
60164F-AX-0	MILPITAS CALIF SEWER REV		06/25/2021	BANK OF AMERICA/MERRILL LYNCH		2,341,970	2,000,000	2,226,460	2,202,462		(8,375)		(8,375)		2,194,087		147,883	147,883	57,167	06/01/2049	1.B FE
60416S-LD-0	MINNESOTA ST HSG FIN AGY		06/01/2021	ASSIGNMENT OF SECURITIES		165,000	165,000	172,156			(554)		(554)		171,602		(6,602)	(6,602)	1,920	07/01/2031	1.B FE
605638-BK-0	MISSISSIPPI ST GAMING TAX REV		04/08/2021	RBC DOMINION SECURITIES		2,826,729	2,295,000	2,643,404	2,582,753		(9,159)		(9,159)		2,573,594		253,135	253,135	56,419	10/15/2032	1.G FE
605638-BL-8	MISSISSIPPI ST GAMING TAX REV		04/08/2021	Various		3,684,198	3,000,000	3,441,930	3,365,154		(11,532)		(11,532)		3,353,622		330,576	330,576	73,503	10/15/2033	1.G FE
605871-AV-4	MISSOULA MONT WTR SYS REV		04/07/2021	UMB BANK		375,252	300,000	352,374	343,488		(1,427)		(1,427)		342,060		33,192	33,192	11,583	07/01/2036	1.E FE
606092-HL-1	MISSOURI JT MUN ELEC UTIL COMM		06/01/2021	MATURED		650,000	650,000	762,372	658,071		(8,071)		(8,071)		650,000				16,250	06/01/2021	1.F FE
60416J-DA-5	MN ST HIGHER ED FACS ST OLAF COLLE		04/13/2021	BARCLAYS		1,473,563	1,250,000	1,496,013			(1,780)		(1,780)		1,494,233		(20,670)	(20,670)	3,750	10/01/2046	1.E FE
60416J-DB-3	MN ST HIGHER ED FACS ST OLAF COLLE		04/13/2021	BARCLAYS		1,762,605	1,500,000	1,787,955			(2,078)		(2,078)		1,785,877		(23,272)	(23,272)	4,500	10/01/2050	1.E FE
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED &		04/08/2021	UMB BANK		251,532	200,000	243,072	237,365		(1,084)		(1,084)		236,281		15,251	15,251	6,139	09/01/2033	1.F FE
613603-B3-2	MONTGOMERY CNTY PA HIGHER ED &		04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		3,578,022	3,150,000	3,359,540	3,334,749		(5,221)		(5,221)		3,329,529		248,493	248,493	77,350	09/01/2044	1.F FE
649674-LH-9	NEW YORK N Y CITY HEALTH & HOSP CO		04/21/2021	UNION BANK OF SWITZERLAND		120,175	100,000	117,424	117,424		(466)		(466)		116,958		3,217	3,217	1,200	02/15/2045	1.E FE
64986D-KP-9	NEW YORK ST ENVIRONMENTAL FACS		04/20/2021	Various		416,961	350,000	402,129	398,358		(1,540)		(1,540)		396,818		20,143	20,143	11,744	06/15/2045	1.A FE
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2021	MATURED		3,805,000	3,805,000	3,007,168	3,792,875		12,125		12,125		3,805,000				95,125	04/01/2021	1.B FE
649883-TM-7	NEW YORK ST MTG AGY HOMEOWNER		04/16/2021	UMB BANK		624,176	615,000	626,691			(4,701)		(4,701)		621,990		2,185	2,185	14,288	10/01/2027	1.B FE
64985T-AM-3	NEW YORK ST URBAN DEV CORP ST SALE		06/29/2021	Various		6,088,124	5,200,000	5,849,584	5,780,884		(18,400)		(18,400)		5,762,484		325,640	325,640	125,244	03/15/2042	1.C FE
656178-EJ-5	NORMAN REGIONAL HOSPITAL		04/15/2021	BARCLAYS		4,285,645	3,500,000	4,131,645	4,071,197		(17,509)		(17,509)		4,053,687		231,958	231,958	110,833	09/01/2045	2.A FE
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOM		06/01/2021	ASSIGNMENT OF SECURITIES		35,000	35,000	37,719			(169)		(169)		37,550		(2,550)	(2,550)	354	07/01/2031	1.B FE
65830V-AP-5	NORTH CAROLINA TURNPIKE AUTHORITY		04/16/2021	RAYMOND JAMES & ASSOCIATES, INC.		593,454	1,200,000	523,668	541,310		5,227		5,227		546,537		46,917	46,917		01/01/2046	1.B FE
66285W-YY-6	NORTH TEX TWY AUTH REV		04/08/2021	RBC DOMINION SECURITIES		3,080,175	2,625,000	2,933,648	2,892,832		(8,517)		(8,517)		2,884,315		195,860	195,860	81,958	01/01/2036	1.E FE
665304-HW-4	NORTHERN KY UNIV		06/03/2021	UMB BANK		1,047,510	1,000,000	1,000,000							1,000,000		47,510	47,510	3,144	09/01/2030	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
66645H-AT-1	NORTHGLENN CO WSTEWTR		04/08/2021	RBC DOMINION SECURITIES		305,125	250,000	310,163			(1,004)		(1,004)		309,159		(4,034)	(4,034)	1,750	12/01/2038	1.C FE
20775D-CP-5	NUVANCE HEALTH		06/23/2021	UMB BANK		820,659	700,000	797,636	785,641		(4,310)		(4,310)		781,331		39,328	39,328	27,200	07/01/2036	2.B FE
267045-MF-6	NUVANCE HEALTH		06/08/2021	UMB BANK		706,716	600,000	688,788	677,837		(3,684)		(3,684)		674,153		32,563	32,563	22,600	07/01/2037	2.B FE
267045-MG-4	NUVANCE HEALTH		06/08/2021	UMB BANK		746,366	635,000	726,561	715,288		(3,793)		(3,793)		711,494		34,872	34,872	23,918	07/01/2038	2.B FE
199520-CB-1	OHIO (STATE OF)		04/15/2021	D.A. DAVIDSON & CO.		1,598,619	1,315,000	1,525,400	1,503,382		(5,756)		(5,756)		1,497,626		100,993	100,993	20,163	12/01/2034	1.C FE
199520-CC-9	OHIO (STATE OF)		04/15/2021	D.A. DAVIDSON & CO.		1,655,677	1,365,000	1,575,401	1,553,444		(5,743)		(5,743)		1,547,701		107,976	107,976	20,930	12/01/2035	1.C FE
199520-CD-7	OHIO (STATE OF)		04/15/2021	D.A. DAVIDSON & CO.		1,717,263	1,420,000	1,633,355	1,611,130		(5,814)		(5,814)		1,605,316		111,947	111,947	21,773	12/01/2036	1.C FE
199520-CH-8	OHIO (STATE OF)		04/15/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,983,285	1,660,000	1,877,526	1,855,075		(5,883)		(5,883)		1,849,192		134,093	134,093	25,453	12/01/2040	1.C FE
691879-GJ-3	OXNARD CALIF FING AUTH WTR REV		06/01/2021	UMB BANK		1,648,253	1,405,000	1,667,117			(3,680)		(3,680)		1,663,436		(15,183)	(15,183)	20,694	06/01/2055	1.C FE
155176-AN-0	OZARKS TECHNICAL CMNTY COLLEGE		05/26/2021	RAYMOND JAMES & ASSOCIATES, INC.		314,574	265,000	305,378			(828)		(828)		304,550		10,023	10,023	1,855	03/01/2034	1.D FE
69651A-BH-6	PALM BEACH CNTY FLA HEALTH FAC		06/30/2021	UMB BANK		1,020,305	800,000	992,280	970,828		(7,248)		(7,248)		963,580		56,725	56,725	31,178	08/15/2037	1.E FE
696550-G9-7	PALM BEACH CNTY FLA SCH BRD CT		04/01/2021	UMB BANK		650,150	500,000	621,275	614,544		(2,830)		(2,830)		611,714		38,436	38,436	22,500	08/01/2034	1.D FE
704612-EU-0	PEACE RIVER/MANASOTA REGL WTR SUPP		04/13/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		1,921,440	1,600,000	1,888,768	1,883,712		(7,632)		(7,632)		1,876,080		45,360	45,360	30,756	10/01/2039	1.C FE
709144-NT-2	PENNSYLVANIA ST CTFS PARTN		04/20/2021	UMB BANK		530,876	425,000	471,733	460,385		(1,382)		(1,382)		459,002		71,874	71,874	17,177	07/01/2034	1.F FE
70917S-4C-4	PENNSYLVANIA ST HIGHER EDL FAC		04/08/2021	RBC DOMINION SECURITIES		802,269	650,000	763,328	745,554		(2,915)		(2,915)		742,639		59,630	59,630	19,951	03/01/2036	1.F FE
71783D-BF-1	PHILADELPHIA PA AUTH FOR INDL		05/01/2021	MATURED		200,000	200,000	212,452	201,752		(1,752)		(1,752)		200,000				5,000	05/01/2021	1.F FE
71883R-PX-5	PHOENIX ARIZ CIVIC IMPT CORP W		04/05/2021	UMB BANK		132,171	100,000	129,876	127,927		(723)		(723)		127,204		4,967	4,967	3,833	07/01/2036	1.C FE
71883R-QC-0	PHOENIX ARIZ CIVIC IMPT CORP W		04/07/2021	UMB BANK		449,876	350,000	441,868	435,973		(2,226)		(2,226)		433,747		16,129	16,129	13,493	07/01/2044	1.C FE
71883R-QK-2	PHOENIX ARIZ CIVIC IMPT CORP W		04/13/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,986,060	1,500,000	1,948,140	1,918,901		(11,743)		(11,743)		1,907,158		78,902	78,902	59,167	07/01/2036	1.C FE
73358W-5L-4	PORT AUTH N Y & N J		06/10/2021	UMB BANK		262,822	200,000	254,870	252,661		(2,285)		(2,285)		250,375		12,447	12,447	8,944	07/15/2035	1.E FE
73358W-5P-5	PORT AUTH N Y & N J		06/09/2021	UMB BANK		419,346	350,000	404,478	402,315		(1,776)		(1,776)		400,539		18,807	18,807	11,211	07/15/2038	1.E FE
735389-B8-0	PORT SEATTLE WASH REV		05/01/2021	MATURED		9,000,000	9,000,000	9,712,980	9,085,173		(85,173)		(85,173)		9,000,000				225,000	05/01/2021	1.E FE
735389-E7-9	PORT SEATTLE WASH REV		05/01/2021	MATURED		5,550,000	5,550,000	5,989,671	5,602,523		(52,523)		(52,523)		5,550,000				138,750	05/01/2021	1.E FE
735389-H4-3	PORT SEATTLE WASH REV		04/08/2021	UMB BANK		4,808,973	3,900,000	4,783,779	4,667,615		(23,691)		(23,691)		4,643,924		165,049	165,049	103,458	04/01/2034	1.E FE
735389-H5-0	PORT SEATTLE WASH REV		04/15/2021	Various		9,349,175	7,500,000	9,141,675	8,926,626		(45,788)		(45,788)		8,880,838		468,337	468,337	203,472	04/01/2035	1.E FE
735389-J2-5	PORT SEATTLE WASH REV		04/08/2021	RBC DOMINION SECURITIES		448,944	400,000	435,036	430,545		(920)		(920)		429,625		19,319	19,319	6,489	04/01/2044	1.E FE
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS		04/06/2021	UMB BANK		292,605	250,000	293,030			(809)		(809)		292,221		384	384	1,972	08/15/2050	1.C FE
735240-U7-6	PORTLAND INTL AIRPORT OR		04/15/2021	UMB BANK		128,397	100,000	119,964	118,797		(524)		(524)		118,273		10,124	10,124	4,000	07/01/2037	1.E FE
751100-MK-1	RALEIGH UTILITIES NC		04/15/2021	PIPER JAFFRAY INC.		4,575,888	4,300,000	4,712,800			(16,671)		(16,671)		4,696,129		(120,241)	(120,241)	66,231	03/01/2028	1.A FE
762196-SY-0	RHODE IS HEALTH & EDL BLDG COR		04/29/2021	UMB BANK		150,751	125,000	138,895	137,002		(435)		(435)		136,568		14,184	14,184	2,333	05/15/2035	1.D FE
762326-AM-8	RHODE ISLAND ST TPK & BRDG MOTOR F		05/05/2021	UMB BANK		159,395	150,000	150,000	150,000						150,000		9,395	9,395	1,925	12/01/2031	1.G FE
64990G-TG-7	ROCHESTER INSTITUTE OF TECHNOLOGY		04/08/2021	RBC DOMINION SECURITIES		685,147	540,000	678,775	662,729		(3,726)		(3,726)		659,004		26,143	26,143	21,075	07/01/2035	1.E FE
64990G-TH-5	ROCHESTER INSTITUTE OF TECHNOLOGY		04/08/2021	RBC DOMINION SECURITIES		499,778	395,000	494,536	483,053		(2,668)		(2,668)		480,385		19,393	19,393	15,416	07/01/2036	1.E FE
64990G-TJ-1	ROCHESTER INSTITUTE OF TECHNOLOGY		04/08/2021	RBC DOMINION SECURITIES		1,375,297	1,090,000	1,358,151	1,327,296		(7,171)		(7,171)		1,320,125		55,172	55,172	42,540	07/01/2037	1.E FE
64990G-TM-4	ROCHESTER INSTITUTE OF TECHNOLOGY		04/13/2021	UMB BANK		115,708	100,000	111,873	110,532		(322)		(322)		110,210		5,498	5,498	3,156	07/01/2044	1.E FE
45506D-8C-2	ROSE-HULMAN INSTITUTE OF TECH IN		06/01/2021	MATURED		3,115,000	3,115,000	3,148,517	3,128,880		(13,880)		(13,880)		3,115,000				46,725	06/01/2021	1.F FE
778260-FL-8	ROSS CNTY OHIO HOSP REV		04/08/2021	RBC DOMINION SECURITIES		2,209,880	1,770,000	2,124,212	2,078,407		(8,598)		(8,598)		2,069,809		140,072	140,072	32,204	12/01/2039	1.G FE
778260-FM-6	ROSS CNTY OHIO HOSP REV		04/08/2021	RBC DOMINION SECURITIES		2,766,671	2,245,000	2,658,462	2,605,390		(9,977)		(9,977)		2,595,413		171,258	171,258	40,847	12/01/2044	1.G FE
786073-AN-6	SACRAMENTO CALIF TRANSIENT OCC		05/19/2021	UMB BANK		123,462	100,000	115,377	112,289		(576)		(576)		111,713		11,749	11,749	2,361	06/01/2032	1.E FE
786073-BK-1	SACRAMENTO CALIF TRANSIENT OCC		05/17/2021	UMB BANK		289,294	235,000	266,967	260,598		(1,174)		(1,174)		259,424		29,871	29,871	5,483	06/01/2033	1.F FE
79467B-AK-1	SALES TAX SECURITIZATION CORP		04/08/2021	UMB BANK		736,806	600,000	742,758	702,917		(3,822)		(3,822)		699,095		37,711	37,711	23,417	01/01/2029	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
79739G-LB-0	SAN DIEGO REG AIRPORT		04/07/2021	RAYMOND JAMES & ASSOCIATES, INC.		352,137	300,000	341,040	336,952		(1,074)		(1,074)		335,877		16,260	16,260	9,267	07/01/2037	1.G FE
79739G-MA-1	SAN DIEGO REG AIRPORT		06/08/2021	UMB BANK		259,366	205,000	248,706	244,369		(1,850)		(1,850)		242,519		16,847	16,847	9,652	07/01/2038	1.G FE
79739G-MC-7	SAN DIEGO REG AIRPORT		06/30/2021	UMB BANK		145,341	125,000	137,058	135,880		(574)		(574)		135,306		10,035	10,035	2,514	07/01/2044	1.G FE
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNT		04/08/2021	RBC DOMINION SECURITIES		4,002,331	3,220,000	4,050,309	3,946,929		(22,501)		(22,501)		3,924,428		77,903	77,903	72,003	05/01/2036	1.E FE
79766D-RV-3	SAN FRANCISCO CALIF CITY & CNT		04/08/2021	BARCLAYS		5,361,789	4,325,000	5,423,031	5,286,551		(29,714)		(29,714)		5,256,837		104,952	104,952	96,712	05/01/2037	1.E FE
798736-AT-1	SAN LUIS UNIT/WESTLANDS WTR DI		05/04/2021	JPMORGAN CHASE & CO.		1,353,105	1,350,000	1,350,000	1,350,000						1,350,000		3,105	3,105	9,114	09/01/2021	1.E FE
19648F-MV-3	SCL HEALTH SYSTEM		04/14/2021	UMB BANK		587,970	500,000	558,585	552,456		(1,514)		(1,514)		550,941		37,029	37,029	15,833	01/01/2040	1.E FE
19648F-LL-6	SCL HEALTH SYSTEM - COLORADO		04/08/2021	UNION BANK OF SWITZERLAND		4,971,261	4,165,000	4,874,133	4,796,050		(17,943)		(17,943)		4,778,107		193,154	193,154	130,041	01/01/2035	1.D FE
19648F-LM-4	SCL HEALTH SYSTEM - COLORADO		04/08/2021	UNION BANK OF SWITZERLAND		4,831,359	4,060,000	4,735,016	4,660,827		(17,054)		(17,054)		4,643,774		187,586	187,586	126,762	01/01/2036	1.D FE
81257V-AB-7	SEATTLE CHILDREN HOSP		04/15/2021	JPMORGAN CHASE & CO.		3,560,400	3,750,000	3,750,000							3,750,000		(189,600)	(189,600)	19,260	10/01/2050	1.C FE
837123-HG-6	SOUTH CAROLINA ST PORTS AUTH P		04/15/2021	RBC DOMINION SECURITIES		2,495,660	2,000,000	2,294,760	2,228,445		(8,137)		(8,137)		2,220,308		275,352	275,352	80,000	07/01/2035	1.E FE
838536-KE-9	SOUTH JERSEY TRANSN AUTH N J T		04/15/2021	UMB BANK		1,295,990	1,000,000	1,271,150	1,241,788		(7,524)		(7,524)		1,234,264		61,726	61,726	23,333	11/01/2032	1.F FE
838536-KF-6	SOUTH JERSEY TRANSN AUTH N J T		04/16/2021	UMB BANK		583,155	450,000	571,550	558,393		(3,403)		(3,403)		554,991		28,164	28,164	10,563	11/01/2033	1.F FE
839423-CS-7	SOUTH PLACER WASTEWATER AUTH CALIF		05/17/2021	UMB BANK		805,969	570,000	763,532	755,096		(4,836)		(4,836)		750,260		55,709	55,709	15,675	11/01/2033	1.F FE
847175-MM-5	SPARTANBURG S C SAN SWR DIST		04/21/2021	UMB BANK		1,072,940	1,000,000	1,000,000	1,000,000						1,000,000		72,940	72,940	17,561	03/01/2034	1.D FE
847175-NA-0	SPARTANBURG S C SAN SWR DIST		05/04/2021	UMB BANK		793,815	750,000	750,000							750,000		43,815	43,815		03/01/2036	
847184-VS-4	SPARTANBURG S C WATERWORKS REVENUE		05/05/2021	UMB BANK		1,071,330	1,000,000	1,000,000	1,000,000						1,000,000		71,330	71,330	11,505	06/01/2034	1.C FE
804833-FD-8	ST JOSEPHS-CANDLER HLTH		04/23/2021	BARCLAYS		475,113	415,000	447,266	443,994		(971)		(971)		443,023		32,090	32,090	13,649	07/01/2043	1.G FE
852660-EJ-4	STAMFORD CONN WTR POLLUTION CT		04/30/2021	UMB BANK		177,677	150,000	164,606	162,596		(465)		(465)		162,132		15,545	15,545	550	04/01/2044	1.B FE
858620-2L-0	STEPHEN F AUSTIN ST UNIV TEX U		04/22/2021	RBC DOMINION SECURITIES		316,214	265,000	310,747	298,415		(2,118)		(2,118)		296,297		19,917	19,917	7,030	10/15/2025	1.E FE
858620-2X-4	STEPHEN F AUSTIN ST UNIV TEX U		04/08/2021	RBC DOMINION SECURITIES		4,312,284	3,725,000	3,836,601	3,817,645		(2,896)		(2,896)		3,814,749		497,535	497,535	73,258	10/15/2036	1.E FE
858620-2Y-2	STEPHEN F AUSTIN ST UNIV TEX U		04/13/2021	UMB BANK		1,164,650	1,000,000	1,025,020	1,020,781		(667)		(667)		1,020,113		144,537	144,537	20,000	10/15/2037	1.E FE
858620-2Z-9	STEPHEN F AUSTIN ST UNIV TEX U		04/13/2021	UMB BANK		557,563	480,000	489,653	488,021		(257)		(257)		487,764		69,799	69,799	9,600	10/15/2038	1.E FE
88675A-CG-9	TIGARD ORE WTR SYS REV		04/09/2021	D.A. DAVIDSON & CO.		3,660,483	3,655,000	3,655,000	3,655,000						3,655,000		5,483	5,483	43,860	08/01/2039	1.D FE
887440-BH-7	TIMPANOGOS SPL SVC DIST UTAH S		06/01/2021	MATURED		250,000	250,000	277,883	253,471		(3,471)		(3,471)		250,000				6,250	06/01/2021	1.D FE
89602R-GB-5	TRIBOROUGH BRDG & TUNL AUTH NY		06/09/2021	UMB BANK		2,355,910	2,000,000	2,226,020	2,214,832		(7,090)		(7,090)		2,207,741		148,169	148,169	60,000	11/15/2054	1.D FE
407272-Y5-6	TRIHEALTH INC OBLIGATED GROUP		04/15/2021	RBC DOMINION SECURITIES		1,261,180	1,000,000	1,167,740	1,154,311		(6,467)		(6,467)		1,147,844		113,336	113,336	33,889	08/15/2027	1.E FE
914072-3V-3	UNIVERSITY ARK UNIV REV		04/15/2021	Various		1,991,111	1,550,000	1,991,828	1,933,458		(13,036)		(13,036)		1,920,421		70,689	70,689	46,014	09/15/2033	1.C FE
914073-AN-1	UNIVERSITY ARK UNIV REV		04/08/2021	UMB BANK		989,110	1,000,000	1,000,000	1,000,000						1,000,000		(10,890)	(10,890)	12,097	10/01/2036	1.C FE
91428L-PE-0	UNIVERSITY OF HAWAII		04/14/2021	BARCLAYS		1,227,580	1,000,000	1,204,160	1,200,852		(5,520)		(5,520)		1,195,333		32,247	32,247	18,667	10/01/2033	1.D FE
61075T-UV-8	UNIVERSITY OF ROCHESTER		06/08/2021	Various		4,699,563	4,040,000	4,691,814	4,667,809		(18,510)		(18,510)		4,649,299		50,264	50,264	115,528	07/01/2050	1.D FE
919259-CQ-2	VALLEJO CALIF WATER REV		05/24/2021	UMB BANK		122,077	100,000	120,906			(480)		(480)		120,426		1,651	1,651	1,022	05/01/2051	1.C FE
645790-MX-1	VALLEY HEALTH CARE SYSTEM		04/13/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		634,570	540,000	608,461	601,674		(1,894)		(1,894)		599,780		34,790	34,790	17,040	07/01/2037	1.F FE
645790-NA-0	VALLEY HEALTH CARE SYSTEM		04/13/2021	Various		1,884,836	1,635,000	1,811,482	1,794,146		(4,846)		(4,846)		1,789,300		95,536	95,536	51,593	07/01/2044	1.F FE
939720-U9-7	WASHINGTON ST CTFS PARTN		04/08/2021	UNION BANK OF SWITZERLAND		1,972,061	1,535,000	1,948,882	1,901,420		(11,183)		(11,183)		1,890,238		81,823	81,823	59,908	07/01/2034	1.B FE
939720-V4-7	WASHINGTON ST CTFS PARTN		04/15/2021	RBC DOMINION SECURITIES		1,634,614	1,275,000	1,603,351	1,565,895		(9,447)		(9,447)		1,556,448		78,166	78,166	51,000	07/01/2037	1.B FE
68608J-YY-1	WILLAMETTE UNIVERSITY		05/14/2021	BARCLAYS		2,299,840	2,000,000	2,262,160							2,262,160		37,680	37,680		10/01/2051	2.B FE
98322Q-EZ-6	WYOMING CMNTY DEV AUTH HSG REV		06/01/2021	ASSIGNMENT OF SECURITIES		55,000	55,000	57,461			(530)		(530)		56,930		(1,930)	(1,930)	949	12/01/2027	1.B FE
985900-ET-2	YAVAPAI REGIONAL MEDICAL CENTER AZ		04/08/2021	RBC DOMINION SECURITIES		1,059,754	925,000	1,000,147	990,909		(1,897)		(1,897)		989,011		70,743	70,743	25,797	08/01/2043	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						302,837,721	265,268,892	296,636,989	264,245,828		(1,071,594)		(1,071,594)		291,674,981		11,162,740	11,162,740	5,997,012	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
68245X-AC-3	1011778 BC / NEW RED FIN	A	04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		5,237,033	5,166,000	5,137,255	5,145,966		1,484		1,484		5,147,449		89,583	89,583	162,837	05/15/2024	3.B FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	06/23/2021	Various		5,038,125	5,000,000	5,012,500							5,012,500		25,625	25,625	59,740	01/15/2028	3.B FE
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	04/20/2021	GOLDMAN, SACHS & CO.		13,687,500	14,000,000	14,008,285	14,008,073		(274)		(274)		14,007,799		(320,299)	(320,299)	305,778	10/15/2030	4.B FE
817826-AA-8	7-ELEVEN INC		05/17/2021	JPMORGAN CHASE & CO.		10,011,700	10,000,000	9,991,700			1,136		1,136		9,992,836		18,864	18,864	17,188	02/10/2023	2.B FE
817826-AB-6	7-ELEVEN INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,991,712	2,000,000	1,998,340			78		78		1,998,418		(6,705)	(6,705)	2,267	02/10/2024	2.B FE
817826-AE-0	7-ELEVEN INC		04/08/2021	RBC DOMINION SECURITIES		4,257,238	4,490,000	4,487,531			39		39		4,487,570		(230,331)	(230,331)	13,919	02/10/2031	2.B FE
002824-BG-4	ABBOTT LABORATORIES		04/01/2021	WELLS FARGO		1,260,121	1,011,000	1,390,650			(19,376)		(19,376)		1,371,274		(111,153)	(111,153)	16,808	11/30/2036	1.G FE
00287Y-BC-2	ABBVIE INC		05/18/2021	JPMORGAN CHASE & CO.		11,658,150	10,811,000	10,797,162	10,802,971		1,029		1,029		10,804,000		854,150	854,150	209,463	11/14/2023	2.B FE
00287Y-BV-0	ABBVIE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,129,430	2,000,000	1,997,930	1,997,966		79		79		1,998,045		131,384	131,384	21,306	11/21/2026	2.B FE
00287Y-BX-6	ABBVIE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,126,148	2,000,000	1,999,543	1,999,548		11		11		1,999,559		126,588	126,588	23,111	11/21/2029	2.B FE
00287Y-BZ-1	ABBVIE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,111,657	2,000,000	1,998,557	1,998,596		86		86		1,998,682		112,975	112,975	18,778	11/21/2024	2.B FE
00287Y-CA-5	ABBVIE INC		04/08/2021	CREDIT SUISSE		4,505,640	4,000,000	3,986,347	3,986,402		135		135		3,986,538		519,102	519,102	63,450	11/21/2039	2.B FE
024747-AG-2	ABC SUPPLY CO INC		06/07/2021	BNP CAPITAL MARKETS		2,438,441	2,461,000	2,461,000							2,461,000		(22,559)	(22,559)	2,472	11/15/2029	4.A FE
00510R-AD-5	ACUITY BRANDS INC.		04/14/2021	MORGAN STANLEY		1,201,223	1,239,000	1,235,741	1,235,782		85		85		1,235,867		(34,644)	(34,644)	11,543	12/15/2030	2.B FE
00108W-AD-2	AEP TEXAS INC		05/18/2021	Various		31,812,389	31,000,000	30,949,162	30,980,473		3,534		3,534		30,984,007		828,382	828,382	425,933	10/01/2022	1.G FE
00774M-AD-7	AERCAP IRELAND CAPITAL DAC / AERCA	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,036,798	1,000,000	997,400	998,876		133		133		999,008		37,789	37,789	22,733	01/23/2023	2.C FE
00130H-CB-9	AES CORPORATION (THE)		04/01/2021	ALLSTATE MICHIGAN AUTO		2,121,720	2,000,000	1,999,440	1,999,500		26		26		1,999,526		122,194	122,194	55,733	07/15/2025	2.C FE
00817Y-AQ-1	AETNA INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,079,910	1,000,000	995,810	998,203		109		109		998,312		81,598	81,598	13,222	11/15/2024	2.B FE
00842X-AA-7	AFFINITY GAMING LLC		04/20/2021	GOLDMAN, SACHS & CO.		3,006,750	2,850,000	2,892,500	2,000,000						2,892,500		114,250	114,250	63,135	12/15/2028	4.C FE
001192-AL-7	AGL CAPITAL CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,656,664	1,500,000	1,498,650	1,499,277		34		34		1,499,311		157,353	157,353	21,958	11/15/2025	2.A FE
00867F-AA-6	AHEAD DB HOLDINGS LLC		05/18/2021	BARCLAYS		2,020,000	2,000,000	2,000,000							2,000,000		20,000	20,000	7,361	05/01/2028	5.A FE
00150L-AB-7	AHP HEALTH PARTNERS INC		06/23/2021	Various		3,036,250	3,000,000	3,000,000							3,000,000		36,250	36,250		07/15/2029	
00138C-AG-3	AIG GLOBAL FUNDING		06/25/2021	Various		12,052,800	12,000,000	11,999,280	11,999,879		85		85		11,999,964		52,836	52,836	143,827	06/25/2021	1.F FE
00900L-AG-9	AIMCO 2015-AA CLO		04/15/2021	SCHEDULED REDEMPTION		3,245,757	3,245,757	3,245,757	3,245,757						3,245,757				17,870	01/15/2028	1.A FE
00900P-AC-9	AIMCO 2018-BA A CLO		04/28/2021	CALLED @ 100.000		11,775,000	11,775,000	11,775,000	11,775,000						11,775,000				93,462	01/15/2032	1.A FE
00900P-AE-5	AIMCO 2018-BA B CLO		04/28/2021	CALLED @ 100.000		2,125,000	2,125,000	2,125,000	2,125,000						2,125,000				22,852	01/15/2032	1.C FE
00900P-AG-0	AIMCO 2018-BA C CLO		04/28/2021	CALLED @ 100.000		975,000	975,000	975,000	975,000						975,000				12,862	01/15/2032	1.F FE
009089-AB-9	AIR CANADA	A	05/15/2021	MATURED		1,918,222	1,918,222	1,819,491	1,811,412	11,192	95,618		106,810		1,918,222				51,552	05/15/2021	3.C FE
013092-AD-3	ALBERTSONS COMPANIES INC		04/16/2021	GOLDMAN, SACHS & CO.		1,711,885	1,658,000	1,658,000	1,658,000						1,658,000		53,885	53,885	39,493	02/15/2023	4.A FE
013092-AF-8	ALBERTSONS COS LLC/SAFEWAY INC/NEW		06/08/2021	JEFFERIES & COMPANY, INC.		2,831,500	2,800,000	2,800,000	2,800,000						2,800,000		31,500	31,500	70,778	03/15/2026	4.A FE
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		04/16/2021	GOLDMAN, SACHS & CO.		3,836,700	3,915,000	3,891,300	3,891,362		753		753		3,892,115		(55,415)	(55,415)	87,544	03/15/2029	4.A FE
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC	A	05/14/2021	ASSIGNMENT OF SECURITIES		1,372,967	1,336,000	1,337,657	1,336,560		(130)		(130)		1,336,430		(430)	(430)	65,825	07/26/2022	2.B FE
01748N-AD-6	ALLEGION US HOLDING CO INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,121,597	2,000,000	1,998,880	1,999,369		40		40		1,999,409		122,188	122,188	32,000	10/01/2024	2.C FE
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		06/17/2021	Various		4,012,509	4,000,000	4,000,000							4,000,000		12,509	12,509	17,983	06/01/2028	4.B FE
02014P-DQ-4	ALM_17-R CLO		04/05/2021	ASSIGNMENT OF SECURITIES		4,250,000	4,250,000	4,241,641			330		330		4,241,971		8,029	8,029	47,493	01/15/2028	1.F FE
02156L-AF-8	ALTICE FRANCE SA (FRANCE)	D	05/12/2021	JPMORGAN CHASE & CO.		4,118,875	4,150,000	4,150,000							4,150,000		(31,125)	(31,125)	10,044	07/15/2029	4.B FE
02209S-AR-4	ALTRIA GROUP INC		06/17/2021	Market Axess		2,979,950	2,500,000	2,377,750	2,382,184		1,185		1,185		2,383,370		596,580	596,580	119,818	01/31/2044	2.B FE
02209S-AM-5	ALTRIA GROUP INC ABS		06/17/2021	BANK OF AMERICA/MERRILL LYNCH		1,798,965	1,720,000	1,392,873	1,405,861		3,554		3,554		1,409,415		389,550	389,550	63,353	08/09/2042	2.B FE
02209S-BL-6	ALTRIA GROUP INC ABS		04/12/2021	Various		9,557,900	10,000,000	9,989,500			160		160		9,989,660		(431,760)	(431,760)	46,958	02/04/2032	2.B FE
04650Y-AA-8	AMBIENCE MERGER		06/30/2021	JPMORGAN CHASE & CO.		1,505,625	1,500,000	1,500,000							1,500,000		5,625	5,625		07/15/2028	4.B FE
00164V-AF-0	AMC NETWORKS INC		06/15/2021	SUNTRUST INVESTMENT SERVICES, INC.		2,090,700	2,070,000	2,070,000							2,070,000		20,700	20,700	31,524	02/15/2029	3.C FE
02342T-AE-9	AMDOCS LTD		04/01/2021	ALLSTATE MICHIGAN AUTO		978,957	1,000,000	1,000,000	1,000,000						1,000,000		(21,043)	(21,043)	7,473	06/15/2030	2.B FE
02364W-BH-7	AMERICA MOVIL SAB DE CV	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,073,439	1,000,000	993,280	994,251		148		148		994,400		79,039	79,039	16,010	04/22/2029	1.G FE
02376X-AA-7	AMERICAN AIRLINES INC		04/01/2021	SCHEDULED REDEMPTION		136,531	136,531	96,695	98,010		38,521		38,521		136,531				2,987	04/01/2024	4.A FE
023770-AB-6	AMERICAN AIRLINES INC		05/01/2021	SCHEDULED REDEMPTION		82,811	82,811	54,241	56,073		26,738		26,738		82,811				1,532	11/01/2024	4.A FE
02377A-AA-6	AMERICAN AIRLINES PASS ABS		04/01/2021	SCHEDULED REDEMPTION		391,484	391,484	391,484	368,041	23,443			23,443		391,484				7,242	04/01/2028	3.A FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		05/06/2021	TENDER OFFER		7,607,313	7,375,000	7,369,063	7,367,248		(959)		(959)		7,366,289		241,024	241,024	205,809	05/15/2026	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
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY IN		04/01/2021	ALLSTATE MICHIGAN AUTO		1,123,859	1,000,000	1,114,880	1,103,045		(2,918)		(2,918)		1,100,126		23,732	23,732	14,333	12/01/2028	2.A FE
025816-BS-7	AMERICAN EXPRESS COMPANY		06/24/2021	BANK OF AMERICA/MERRILL LYNCH		832,619	795,000	845,530			(11,485)		(11,485)		834,045		(1,426)	(1,426)	22,600	02/27/2023	1.G FE
025816-BY-4	AMERICAN EXPRESS COMPANY		04/19/2021	WELLS FARGO		5,687,920	5,600,000	5,598,768	5,599,639		129		129		5,599,769		88,151	88,151	95,542	11/05/2021	2.A FE
025816-CF-4	AMERICAN EXPRESS COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,074,799	1,000,000	997,320	997,887		90		90		997,977		76,821	76,821	11,372	05/20/2026	2.A FE
03027X-AT-7	AMERICAN TOWER CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		2,142,897	2,000,000	1,994,060	1,996,006		281		281		1,996,286		146,611	146,611	25,500	05/15/2024	2.C FE
03027X-AW-0	AMERICAN TOWER CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,088,074	1,000,000	995,990	996,505		86		86		996,591		91,483	91,483	23,856	08/15/2029	2.C FE
03027X-AZ-3	AMERICAN TOWER CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,042,332	1,000,000	999,050	999,220		44		44		999,264		43,068	43,068	13,067	03/15/2025	2.C FE
03040W-AL-9	AMERICAN WATER CAPITAL CORP		06/15/2021	Jane Street Execution Services, LLC		2,723,600	2,500,000	2,679,125	2,649,940		(16,023)		(16,023)		2,633,917		89,683	89,683	67,528	03/01/2025	2.A FE
031162-CT-5	AMGEN INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,025,257	1,000,000	1,010,490	1,009,543		(366)		(366)		1,009,177		16,079	16,079	13,444	02/21/2027	2.A FE
032654-AM-7	ANALOG DEVICES INC		04/07/2021	Jane Street Execution Services, LLC		5,216,099	4,900,000	4,882,311	4,892,125		703		703		4,892,828		323,271	323,271	52,743	12/05/2023	2.A FE
03329K-AQ-6	ANCHC_8R CLO		04/28/2021	DIRECT																07/28/2028	1.A FE
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	06/29/2021	Various		36,176,307	32,471,000	33,511,190	28,700,480		(105,279)		(105,279)		33,267,245		(574,383)	(574,383)	4,720,764	01/23/2025	2.A FE
03690A-AC-0	ANTERO MIDSTREAM LLC		06/08/2021	ASSIGNMENT OF SECURITIES		2,567,200	2,500,000	2,566,533	2,437,500	85,154	(5,624)		79,530		2,517,030		(17,030)	(17,030)	165,368	09/15/2024	4.B FE
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		04/05/2021	JPMORGAN CHASE & CO.		1,620,000	1,500,000	1,500,000	1,500,000						1,500,000		120,000	120,000	48,234	05/15/2026	4.B FE
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT		05/26/2021	STIFEL CAPITAL MARKETS		1,588,781	1,575,000	1,575,000							1,575,000		13,781	13,781		06/15/2029	4.A FE
03674X-AF-3	ANTERO RESOURCES CORP		06/01/2021	ASSIGNMENT OF SECURITIES		788,000	788,000	669,800	700,854		13,418		13,418		714,272		73,728	73,728	22,163	06/01/2023	4.B FE
036752-AG-8	ANTHEM INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,124,089	1,000,000	1,000,000	1,000,000						1,000,000		124,089	124,089	23,923	03/01/2028	2.B FE
00185A-AF-1	AON PLC		06/14/2021	WELLS FARGO		3,801,031	3,513,000	3,830,726			(49,060)		(49,060)		3,781,666		19,364	19,364	62,161	06/14/2024	2.A FE
037411-BJ-3	APACHE CORPORATION		04/19/2021	CREDIT SUISSE		1,036,250	1,000,000	1,000,000	1,000,000						1,000,000		36,250	36,250	33,042	11/15/2027	3.A FE
00205G-AA-5	APT PIPELINES LTD	D	04/15/2021	ASSIGNMENT OF SECURITIES		5,774,167	5,500,000	5,583,215	5,528,415		(4,484)		(4,484)		5,523,931		(23,931)	(23,931)	383,098	10/11/2022	2.B FE
03938L-BB-9	ARCELORMITTAL	D	06/24/2021	Various		21,484,930	20,000,000	19,824,410	19,850,205		18,364		18,364		19,868,568		1,616,362	1,616,362	675,200	07/16/2024	3.A FE
03938L-BC-7	ARCELORMITTAL	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,069,501	1,000,000	990,040	991,239		214		214		991,453		78,048	78,048	30,104	07/16/2029	3.A FE
039524-AA-1	ARCHES BUYER INC		06/17/2021	Market Axess		686,224	700,000	700,000	700,000						700,000		(13,776)	(13,776)	16,280	06/01/2028	4.B FE
039524-AB-9	ARCHES BUYER INC		05/12/2021	JPMORGAN CHASE & CO.		1,917,988	1,885,000	1,885,000	1,885,000						1,885,000		32,988	32,988	51,314	12/01/2028	5.A FE
039653-AA-8	ARCOSA INC		04/23/2021	JPMORGAN CHASE & CO.		4,263,000	4,200,000	4,200,000							4,200,000		63,000	63,000	10,719	04/15/2029	3.A FE
04018B-AA-5	ARES 2020-55A A1 CLO		06/25/2021	JPMORGAN CHASE & CO.		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				73,522	04/15/2031	1.A FE
04018F-AA-6	ARES 2021-60A A CLO		06/03/2021	GOLDMAN, SACHS & CO.		3,576,788	3,575,000	3,575,000							3,575,000		1,788	1,788		07/18/2034	1.A FE
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		06/22/2021	BANK OF AMERICA/MERRILL LYNCH		1,597,975	1,559,000	1,566,910	1,566,683		(819)		(819)		1,565,863		32,112	32,112	57,098	03/01/2028	4.A FE
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.		05/20/2021	CANTOR FITZGERALD		2,717,311	2,591,000	2,604,843	2,604,622		(648)		(648)		2,603,974		113,337	113,337	89,911	03/01/2030	4.A FE
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		06/18/2021	JPMORGAN CHASE & CO.		2,571,920	2,473,000	1,966,555	2,036,603		26,088		26,088		2,062,692		509,228	509,228	111,079	11/01/2026	4.C FE
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LL		06/09/2021	Various		7,000,000	7,000,000	7,000,000							7,000,000					06/30/2029	4.B FE
045054-AJ-2	ASHTEAD CAPITAL INC	C	05/06/2021	Various		2,873,363	2,742,000	2,777,535	2,774,886		(1,824)		(1,824)		2,773,062		100,300	100,300	54,352	05/01/2028	2.C FE
046353-AQ-1	ASTRAZENECA PLC	D	05/07/2021	Various		15,315,690	15,000,000	14,952,300	14,985,596		3,402		3,402		14,988,997		326,693	326,693	142,104	06/12/2022	2.A FE
00206R-HJ-4	AT&T INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,129,581	1,000,000	995,080	995,840		106		106		995,947		133,634	133,634	25,375	03/01/2029	2.B FE
00206R-HK-1	AT&T INC		06/17/2021	RBC DOMINION SECURITIES		8,493,189	6,995,000	6,665,605	6,683,993		4,938		4,938		6,688,930		1,804,259	1,804,259	273,291	03/01/2039	2.B FE
00206R-JX-1	AT&T INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,532,187	1,500,000	1,497,780	1,497,954		74		74		1,498,028		34,158	34,158	11,500	06/01/2027	2.B FE
00206R-JY-9	AT&T INC		06/10/2021	MIZUHO SECURITIES USA INC.		8,470,110	8,250,000	8,236,718	8,237,334		478		478		8,237,813		232,297	232,297	121,630	06/01/2031	2.B FE
00206R-JZ-6	AT&T INC		04/19/2021	Various		19,237,606	19,500,000	19,439,550	19,440,717		606		606		19,441,323		(203,718)	(203,718)	263,569	06/01/2041	2.B FE
00206R-KB-7	AT&T INC		04/15/2021	GOLDMAN, SACHS & CO.		4,892,850	5,000,000	4,978,700	4,978,834		69		69		4,978,904		(86,054)	(86,054)	73,792	06/01/2060	2.B FE
00206R-KF-8	AT&T INC		04/15/2021	JPMORGAN CHASE & CO.		4,618,150	5,000,000	4,996,800	4,996,815		11		11		4,996,826		(378,676)	(378,676)	123,958	02/01/2061	2.B FE
00206R-MF-6	AT&T INC		04/13/2021	GOLDMAN, SACHS & CO.		5,038,922	5,300,000	4,522,989	4,526,067		13,338		13,338		4,539,405		499,517	499,517	48,053	12/01/2033	2.B FE
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	06/17/2021	RBC DOMINION SECURITIES		1,914,250	1,900,000	1,900,000							1,900,000		14,250	14,250	7,184	06/15/2028	3.A FE
05069G-30-9	AUCT PT 2006-7B ABS		05/17/2021	DISTRIBUTION		26											26	26		06/08/2026	3.B FE
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		06/14/2021	DISTRIBUTION		26											26	26		06/01/2027	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
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		05/24/2021	DISTRIBUTION		11											11	11		06/08/2026	3.B FE
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		05/28/2021	DISTRIBUTION		5											5	5		05/29/2027	2.C FE
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,033,510	1,000,000	1,000,000	1,000,000						1,000,000		33,510	33,510	20,404	07/22/2030	2.A FE
053332-AX-0	AUTOZONE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,131,027	2,000,000	1,994,220	1,996,088		282		282		1,996,370		134,658	134,658	28,299	04/18/2024	2.B FE
053332-BA-9	AUTOZONE INC		04/12/2021	Jane Street Execution Services, LLC		1,483,184	1,600,000	1,595,136	1,595,299		123		123		1,595,423		(112,239)	(112,239)	6,527	01/15/2031	2.B FE
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		05/06/2021	GOLDMAN, SACHS & CO.		1,728,375	1,650,000	1,650,000							1,650,000		78,375	78,375	16,998	03/01/2029	4.C FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		05/10/2021	GOLDMAN, SACHS & CO.		1,679,600	1,615,000	1,615,000							1,615,000		64,600	64,600	10,441	04/01/2028	4.C FE
054561-AJ-4	AXA EQUITABLE HOLDINGS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,119,122	1,000,000	998,265	998,573		42		42		998,615		120,507	120,507	19,454	04/20/2028	2.B FE
056752-AH-1	BAIDU INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,048,616	2,000,000	1,989,400	1,996,623		549		549		1,997,172		51,444	51,444	42,326	07/06/2022	1.G FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		05/19/2021	DISTRIBUTION		1											1	1		08/21/2027	2.C FE
06051G-GZ-6	BANK OF AMERICA CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,611,317	1,500,000	1,500,000	1,500,000						1,500,000		111,317	111,317	34,782	01/23/2026	1.G FE
06051G-HR-3	BANK OF AMERICA CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,610,534	1,500,000	1,500,000	1,500,000						1,500,000		110,534	110,534	28,240	03/15/2025	1.F FE
06051G-JV-2	BANK OF AMERICA CORP		04/16/2021	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	15,000,000							15,000,000					07/22/2027	1.F FE
06406R-AC-1	BANK OF NEW YORK MELLON CORP/THE		04/22/2021	Various		14,655,162	14,300,000	14,300,000	14,300,000						14,300,000		355,162	355,162	163,400	05/16/2023	1.F FE
064159-TE-6	BANK OF NOVA SCOTIA	A	06/07/2021	Various		28,266,415	27,500,000	27,465,625	27,476,360		4,084		4,084		27,480,444		785,971	785,971	390,325	02/01/2023	1.F FE
06738E-BL-8	BARCLAYS PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,046,449	1,000,000	1,000,000	1,000,000						1,000,000		46,449	46,449	11,408	05/07/2026	2.B FE
05526D-AX-3	BAT CAPITAL CORP ABS	C	04/01/2021	ALLSTATE MICHIGAN AUTO		2,518,813	2,500,000	2,500,000	2,500,000						2,500,000		18,813	18,813	10,315	08/15/2022	2.B FE
05526D-BK-0	BAT CAPITAL CORP ABS	C	04/01/2021	ALLSTATE MICHIGAN AUTO		512,255	500,000	500,000	500,000						500,000		12,255	12,255	13,547	09/06/2049	2.B FE
05526D-BQ-7	BAT CAPITAL CORP ABS	C	04/15/2021	GOLDMAN, SACHS & CO.		2,305,020	2,000,000	2,000,000	2,000,000						2,000,000		305,020	305,020	57,809	04/02/2050	2.B FE
071734-AL-1	BAUSCH HEALTH COMPANIES INC		05/13/2021	JPMORGAN CHASE & CO.		1,838,250	1,935,000	1,935,000	1,935,000						1,935,000		(96,750)	(96,750)	46,279	02/15/2031	4.B FE
07274N-AE-3	BAYER US FINANCE II LLC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		2,155,285	2,000,000	2,131,560	2,102,216		(8,420)		(8,420)		2,093,795		61,490	61,490	22,819	12/15/2023	2.A FE
07274N-AZ-6	BAYER US FINANCE II LLC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		539,351	500,000	477,600	480,051		269		269		480,320		59,032	59,032	14,933	07/15/2034	2.A FE
07274E-AF-0	BAYER US FINANCE LLC	C	05/27/2021	Various		24,052,598	23,820,000	24,065,507	23,849,635		(15,554)		(15,554)		23,834,080		218,517	218,517	454,280	10/08/2021	2.A FE
05545M-AC-6	BBA US HOLDINGS INC		06/07/2021	Various		3,037,500	3,000,000	2,700,000	2,715,179		14,203		14,203		2,729,381		218,119	218,119	182,000	03/01/2028	3.C FE
073685-AD-1	BEACON ROOFING SUPPLY INC.		05/19/2021	ASSIGNMENT OF SECURITIES		8,237,040	8,041,000	7,706,900	7,745,622		20,177		20,177		7,765,799		275,201	275,201	411,639	11/01/2025	5.A FE
075887-BT-5	BECTON DICKINSON AND COMPANY		04/16/2021	Market Axess		1,539,045	1,500,000	1,500,000	1,500,000						1,500,000		39,045	39,045	16,038	06/06/2022	2.C FE
075887-BU-2	BECTON DICKINSON AND COMPANY		04/16/2021	MIZUHO SECURITIES USA INC.		17,362,592	17,200,000	17,200,000	17,200,000						17,200,000		162,592	162,592	79,324	06/06/2022	2.C FE
075887-BV-0	BECTON DICKINSON AND COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		2,147,636	2,000,000	2,000,000	2,000,000						2,000,000		147,636	147,636	21,486	06/06/2024	2.C FE
08576P-AA-9	BERRY GLOBAL INC		05/28/2021	Various		889,575	870,000	864,800	865,766		264		264		866,031		3,969	3,969	48,225	02/15/2026	3.B FE
08576P-AC-5	BERRY GLOBAL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		995,290	1,000,000	998,730			82		82		998,812		(3,522)	(3,522)	2,006	02/15/2024	2.C FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		04/13/2021	CREDIT SUISSE		7,047,794	6,652,000	6,885,745	6,841,836		(15,514)		(15,514)		6,826,322		221,472	221,472	243,214	07/15/2026	2.C FE
09062X-AE-3	BIOGEN INC		05/19/2021	Various		9,124,004	8,750,000	8,743,000	8,748,129		413		413		8,748,542		375,462	375,462	215,570	09/15/2022	1.G FE
09062X-AH-6	BIOGEN INC		06/10/2021	Various		9,526,553	9,500,000	9,497,435	9,497,589		103		103		9,497,693		28,861	28,861	130,125	05/01/2030	2.A FE
05565E-BC-8	BMW US CAPITAL LLC	C	04/06/2021	LLOYDS		4,296,538	4,250,000	4,245,665	4,249,073		404		404		4,249,476		47,061	47,061	94,326	08/13/2021	1.F FE
05565E-BM-6	BMW US CAPITAL LLC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		2,126,517	2,000,000	1,997,940	1,998,421		167		167		1,998,588		127,929	127,929	36,944	04/06/2023	1.F FE
05565A-LQ-4	BNP PARIBAS GROUP	D	06/29/2021	SMBC Nikko Securities America, Inc		6,236,475	6,125,000	6,125,000	6,125,000						6,125,000		111,475	111,475	234,281	01/01/9999	2.C FE
09659W-2N-3	BNP PARIBAS SA	D	04/01/2021	ALLSTATE MICHIGAN AUTO		977,557	1,000,000	1,000,000							1,000,000		(22,443)	(22,443)	2,867	01/13/2027	1.G FE
09659W-2E-3	BNP PARIBAS USA INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,108,569	2,000,000	1,995,720	1,998,053		217		217		1,998,270		110,299	110,299	40,833	03/01/2023	1.G FE
097023-CE-3	BOEING CO		04/01/2021	ALLSTATE MICHIGAN AUTO		960,932	1,000,000	918,720	920,360		742		742		921,102		39,831	39,831	20,417	03/01/2039	2.C FE
097023-DE-2	BOEING CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,502,640	1,500,000	1,500,000							1,500,000		2,640	2,640	3,403	02/04/2024	2.C FE
097023-DG-7	BOEING CO		04/01/2021	ALLSTATE MICHIGAN AUTO		996,480	1,000,000	1,000,000							1,000,000		(3,520)	(3,520)	3,477	02/04/2026	2.C FE
097751-BF-7	BOMBARDIER INC	A	06/18/2021	Various		525,318	500,000	442,500	478,691		3,212		3,212		481,903		28,414	28,414	39,175	01/15/2023	5.C FE
097751-BP-5	BOMBARDIER INC	A	04/06/2021	Various		999,286	950,000	821,750	872,588		21,194		21,194		893,782		77,004	77,004	57,363	12/01/2021	5.C FE
097751-BV-2	BOMBARDIER INC	A	06/04/2021	JPMORGAN CHASE & CO.		4,010,000	4,000,000	4,000,000							4,000,000		10,000	10,000		06/15/2026	
09951L-AB-9	BOOZ ALLEN HAMILTON INC		06/30/2021	Various		2,683,713	2,635,000	2,635,000							2,635,000		48,713	48,713	2,042	07/01/2029	3.A FE
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		2,145,685	2,000,000	2,115,340	2,091,603		(7,024)		(7,024)		2,084,578		61,106	61,106	40,250	03/01/2024	2.C FE
103304-BQ-3	BOYD GAMING CORPORATION		06/09/2021	Various		8,317,093	8,000,000	8,081,144	8,057,151		(6,471)		(6,471)		8,050,680		26,820	26,820	618,593	08/15/2026	5.A FE
103304-BU-4	BOYD GAMING CORPORATION		04/28/2021	Various		9,520,041	9,280,000	9,280,000	9,280,000						9,280,000		240,041	240,041	182,442	12/01/2027	5.A FE
103557-AC-8	BOYNE USA INC		06/07/2021	BARCLAYS		2,765,281	2,675,000	2,675,000							2,675,000		90,281	90,281	15,177	05/15/2029	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
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.		04/16/2021	MORGAN STANLEY		14,651,820	13,500,000	13,500,000	13,500,000						13,500,000		1,151,820	1,151,820	359,576	02/06/2024	1.F FE
10373Q-AW-0	BP CAPITAL MARKETS AMERICA INC.		04/16/2021	TD SECURITIES		12,686,709	11,900,000	11,900,000	11,892,736		719		719		11,893,454		793,255	793,255	149,892	11/28/2023	1.F FE
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,057,386	1,000,000	1,013,670	1,012,171		(423)		(423)		1,011,749		45,637	45,637	10,175	06/22/2027	2.B FE
110122-CM-8	BRISTOL-MYERS SQUIBB CO		05/06/2021	STIFEL CAPITAL MARKETS		5,743,400	5,357,000	5,340,660	5,342,377		1,401		1,401		5,343,778		399,623	399,623	122,556	07/26/2024	1.F FE
110122-CN-6	BRISTOL-MYERS SQUIBB CO		05/06/2021	WELLS FARGO		8,630,987	7,860,000	7,841,856	7,843,106		1,022		1,022		7,844,128		786,860	786,860	101,307	06/15/2026	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	06/15/2021	SCHEDULED REDEMPTION		93,163	93,163	93,163	93,163						93,163				1,537	12/15/2032	1.F FE
11135F-AL-5	BROADCOM INC		04/01/2021	ALLSTATE MICHIGAN AUTO		4,364,957	4,000,000	3,747,514	3,757,397		6,466		6,466		3,763,863		601,094	601,094	89,507	09/15/2028	2.C FE
11135F-AZ-4	BROADCOM INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,218,909	2,000,000	1,987,729	1,988,472		486		486		1,988,958		229,951	229,951	39,194	04/15/2026	2.C FE
11135F-BF-7	BROADCOM INC		04/01/2021	ALLSTATE MICHIGAN AUTO		929,997	1,000,000	997,720			32		32		997,752		(67,755)	(67,755)	5,200	02/15/2033	2.C FE
11135F-BJ-9	BROADCOM INC		04/28/2021	GOLDMAN, SACHS & CO.		4,342,905	4,500,000	4,484,430			151		151		4,484,581		(141,676)	(141,676)	44,188	02/15/2041	2.C FE
11135R-AA-3	BROADSTREET PARTNERS INC		04/21/2021	RBC DOMINION SECURITIES		2,525,000	2,500,000	2,500,000							2,500,000		25,000	25,000	816	04/15/2029	
11283Y-AG-5	BROOKFIELD RESIDENTIAL PROPERTIES	A	06/21/2021	BANK OF AMERICA/MERRILL LYNCH		3,018,750	3,000,000	3,000,000							3,000,000		18,750	18,750	11,500	06/15/2029	4.B FE
118230-AQ-4	BUCKEYE PARTNERS LP		04/20/2021	BANK OF AMERICA/MERRILL LYNCH		2,726,300	2,740,000	2,729,725			221		221		2,729,946		(3,646)	(3,646)	42,390	12/01/2026	3.B FE
118230-AR-2	BUCKEYE PARTNERS LP		06/11/2021	Various		5,564,418	5,580,000	5,182,913	3,228,520		14,473		14,473		5,240,080		324,338	324,338	98,647	12/01/2027	3.B FE
118230-AT-8	BUCKEYE PARTNERS LP		05/25/2021	CANTOR FITZGERALD		1,856,880	1,800,000	1,800,000	1,800,000						1,800,000		56,880	56,880	54,863	03/01/2025	3.B FE
118230-AU-5	BUCKEYE PARTNERS LP		05/03/2021	JPMORGAN CHASE & CO.		1,509,375	1,500,000	1,500,000	1,500,000						1,500,000		9,375	9,375	45,750	03/01/2028	3.B FE
12429T-AD-6	BWAY HOLDING CO		05/26/2021	CANTOR FITZGERALD		3,083,958	3,061,000	3,071,305	3,065,861		(1,505)		(1,505)		3,064,356		19,602	19,602	104,287	04/15/2024	4.C FE
05605H-AC-4	BWX TECHNOLOGIES INC		04/01/2021	MORGAN STANLEY		1,474,358	1,449,000	1,449,000							1,449,000		25,358	25,358		04/15/2029	3.C FE
12687G-AA-7	CABLEVISION LIGHTPATH		06/08/2021	Various		14,709,331	14,900,000	14,968,875	14,949,186	16,381	(4,379)		12,002		14,961,188		(251,856)	(251,856)	352,283	09/15/2027	4.A FE
12687G-AB-5	CABLEVISION LIGHTPATH		05/20/2021	Various		2,018,750	2,000,000	2,000,000	2,000,000						2,000,000		18,750	18,750	71,875	09/15/2028	5.A FE
136069-K3-4	CANADIAN IMPERIAL BANK OF COMMERCE	A	06/27/2021	MATURED		3,750,000	3,750,000	3,745,425	3,749,225		775		775		3,750,000				59,063	06/27/2021	1.A FE
13607R-AE-0	CANADIAN IMPERIAL BANK OF COMMERCE	A	06/07/2021	MIZUHO SECURITIES USA INC.		8,112,952	8,000,000	8,000,000	8,000,000						8,000,000		112,952	112,952	33,913	09/13/2023	1.C FE
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPANY	A	04/12/2021	Jane Street Execution Services, LLC		1,557,776	1,600,000	1,596,832	1,597,069		83		83		1,597,152		(39,376)	(39,376)	19,953	03/05/2030	2.B FE
14042T-CT-2	CAPITAL ONE BANK USA NA		04/01/2021	ALLSTATE MICHIGAN AUTO		2,052,167	2,000,000	2,000,000	2,000,000						2,000,000		52,167	52,167	30,780	01/28/2026	2.A FE
14040H-BD-6	CAPITAL ONE FINANCIAL CORP		06/15/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		1,076,671	1,015,000	1,089,196			(13,862)		(13,862)		1,075,334		1,338	1,338	17,960	06/15/2023	2.A FE
14040H-CA-1	CAPITAL ONE FINANCIAL CORPORATION		05/10/2021	GOLDMAN, SACHS & CO.		11,937,860	11,000,000	11,758,780	11,599,703		(69,008)		(69,008)		11,530,694		407,166	407,166	337,242	01/29/2024	2.A FE
14448C-AN-4	CARRIER GLOBAL CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,070,171	2,000,000	2,021,538	2,021,264		(1,241)		(1,241)		2,020,023		50,148	50,148	28,150	02/15/2025	2.C FE
14574X-AF-1	CARROLS RESTAURANT GROUP INC		06/24/2021	WELLS FARGO		3,015,000	3,000,000	3,000,000							3,000,000		15,000	15,000		07/01/2029	5.B FE
146869-AF-9	CARVANA CO		06/18/2021	Various		6,190,000	6,000,000	6,000,000							6,000,000		190,000	190,000	52,861	04/15/2027	5.B FE
12503M-AA-6	CBOE HOLDINGS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,099,642	1,000,000	1,003,000	1,001,936		(72)		(72)		1,001,864		97,779	97,779	26,260	01/12/2027	1.G FE
14987B-AE-3	CC HOLDINGS GS V LLC/CRO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,129,390	2,000,000	2,113,860	2,083,353		(8,910)		(8,910)		2,074,443		54,947	54,947	35,496	04/15/2023	2.B FE
151290-CA-9	CEMEX SAB DE CV	D	06/04/2021	Various		3,037,500	3,000,000	3,000,000							3,000,000		37,500	37,500		01/01/9999	
15135U-AF-6	CENOVUS ENERGY INC	A	05/25/2021	BARCLAYS		2,328,515	1,764,000	1,164,240	1,170,902		3,997		3,997		1,174,900		1,153,616	1,153,616	63,504	11/15/2039	2.C FE
15135B-AM-3	CENTENE CORPORATION		04/13/2021	GOLDMAN, SACHS & CO.		7,875,000	7,500,000	7,846,866	7,766,455		(19,798)		(19,798)		7,746,657		128,343	128,343	268,750	08/15/2026	3.A FE
15135B-AW-1	CENTENE CORPORATION		06/21/2021	Various		6,048,340	6,000,000	6,000,000	6,000,000						6,000,000		48,340	48,340	121,167	10/15/2030	3.A FE
15135B-AX-9	CENTENE CORPORATION		06/18/2021	Various		6,412,900	6,635,000	6,635,000							6,635,000		(222,100)	(222,100)	40,380	03/01/2031	3.A FE
15189T-AR-8	CENTERPOINT ENERGY INC		05/18/2021	WELLS FARGO		5,125,200	5,000,000	4,998,550	4,999,502		114		114		4,999,616		125,584	125,584	89,931	09/01/2022	2.B FE
15189T-AW-7	CENTERPOINT ENERGY INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,096,844	2,000,000	2,038,080	2,031,085		(2,045)		(2,045)		2,029,040		67,804	67,804	29,167	09/01/2024	2.B FE
15189W-AK-6	CENTERPOINT ENERGY RESOURCES CORPO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,056,305	1,000,000	997,820	998,973		110		110		999,083		57,222	57,222	17,750	04/01/2023	1.G FE
153527-AN-6	CENTRAL GARDEN & PET COMPANY		05/24/2021	Various		1,325,426	1,299,000	1,299,000	1,299,000						1,299,000		26,426	26,426	32,709	10/15/2030	3.B FE
15723R-AA-2	CFX ESCROW CORP		04/24/2021	ASSIGNMENT OF SECURITIES		2,641,950	2,565,000	2,670,188	2,627,135		(8,816)		(8,816)		2,618,319		(53,319)	(53,319)	183,398	02/15/2024	3.B FE
15723R-AC-8	CFX ESCROW CORP		06/17/2021	Various		2,710,255	2,554,000	2,680,468	2,644,064		(8,807)		(8,807)		2,635,257		(40,007)	(40,007)	235,191	02/15/2026	3.B FE
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		04/01/2021	ALLSTATE MICHIGAN AUTO		567,080	500,000	500,000	500,000						500,000		67,080	67,080	16,905	07/23/2025	2.C FE
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		05/18/2021	GOLDMAN, SACHS & CO.		3,446,229	3,314,000	3,493,763			(44,232)		(44,232)		3,449,530		(3,302)	(3,302)	122,048	07/23/2022	2.C FE
161175-BL-7	CHARTER COMMUNICATIONS OPERATING L		04/01/2021	ALLSTATE MICHIGAN AUTO		579,494	500,000	513,046	512,389		(58)		(58)		512,331		67,163	67,163	11,198	05/01/2047	2.C FE
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L		04/01/2021	ALLSTATE MICHIGAN AUTO		988,693	1,000,000	995,610	995,854		87		87		995,941		(7,248)	(7,248)	14,000	04/01/2031	2.C FE
161175-BY-9	CHARTER COMMUNICATIONS OPERATING L		04/08/2021	DEUTSCHE BANK AG		5,977,530	6,500,000	6,388,050	4,494,694		127		127		6,388,181		(410,651)	(410,651)	88,978	04/01/2061	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
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L		06/17/2021	RBC DOMINION SECURITIES		3,042,390	3,000,000	2,867,340			113		113		2,867,453		174,937	174,937	6,500	06/01/2052	2.C FE
161175-CC-6	CHARTER COMMUNICATIONS OPERATING L		06/17/2021	RBC DOMINION SECURITIES		2,150,040	2,000,000	1,998,120			1		1		1,998,121		151,919	151,919	4,644	12/01/2061	2.C FE
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		2,171,181	2,000,000	1,994,760	1,996,694		127		127		1,996,821		174,359	174,359	22,667	12/01/2026	2.A FE
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,095,519	1,000,000	995,910	996,885		92		92		996,977		98,543	98,543	12,333	06/01/2028	2.A FE
171340-AK-8	CHURCH & DWIGHT CO INC		04/16/2021	FIFTH THIRD SECURITIES, INC.		6,170,861	6,020,000	6,012,656	6,017,584		451		451		6,018,035		152,826	152,826	105,701	08/01/2022	2.A FE
125523-AF-7	CIGNA CORP		04/16/2021	Various		1,675,680	1,568,000	1,567,321	1,567,544		51		51		1,567,595		108,085	108,085	31,337	07/15/2023	2.B FE
125523-AH-3	CIGNA CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,138,746	1,000,000	998,772	998,923		29		29		998,952		139,794	139,794	20,174	10/15/2028	2.B FE
125523-BK-5	CIGNA CORP		04/06/2021	BANK OF AMERICA/MERRILL LYNCH		866,288	800,000	826,648	826,375		(161)		(161)		826,213		40,075	40,075	14,897	10/15/2047	2.B FE
125523-BV-1	CIGNA CORP		06/10/2021	BARCLAYS		5,243,850	5,000,000	4,993,917	4,994,817		896		896		4,995,713		248,137	248,137	137,083	07/15/2023	2.B FE
125523-BZ-2	CIGNA CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,137,288	1,000,000	995,816	996,121		168		168		996,289		140,999	140,999	27,000	02/25/2026	2.B FE
17252M-AM-2	CINTAS CORPORATION		04/06/2021	WELLS FARGO		8,801,154	8,600,000	8,588,648	8,597,033		629		629		8,597,663		203,492	203,492	129,549	04/01/2022	1.G FE
125581-GX-0	CIT GROUP INC		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		6,993,840	5,792,000	6,325,140	6,235,377		(14,652)		(14,652)		6,220,726		773,114	773,114	209,900	03/09/2028	3.A FE
125581-GZ-5	CIT GROUP INC		05/19/2021	SEAPORT GROUP		1,020,000	1,000,000	1,000,000	1,000,000						1,000,000		20,000	20,000	21,542	11/13/2029	3.A FE
172967-LV-1	CITIGROUP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,039,824	2,000,000	2,000,000	2,000,000						2,000,000		39,824	39,824	43,115	01/24/2023	1.G FE
172967-MF-5	CITIGROUP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,068,711	1,000,000	1,000,000	1,000,000						1,000,000		68,711	68,711	14,618	04/24/2025	1.G FE
17401Q-AU-5	CITIZENS BANK NA		06/15/2021	Various		2,957,554	2,667,000	2,666,013	2,666,253		51		51		2,666,304		291,250	291,250	75,149	02/18/2026	2.A FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC		04/13/2021	Jane Street Execution Services, LLC		1,065,860	1,000,000	997,980	998,361		79		79		998,440		67,420	67,420	6,175	07/26/2026	2.A FE
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		05/21/2021	DEUTSCHE BANK AG		2,042,500	2,000,000	2,000,000							2,000,000		42,500	42,500	42,194	04/15/2028	5.B FE
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC		05/18/2021	Various		5,017,500	5,000,000	5,000,000							5,000,000		17,500	17,500		06/01/2029	
18538R-AJ-2	CLEARWATER PAPER CORP		05/06/2021	BARCLAYS		1,570,869	1,565,000	1,565,000	1,565,000						1,565,000		5,869	5,869	54,101	08/15/2028	3.C FE
189054-AV-1	CLOROX COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		2,167,424	2,000,000	1,999,320	1,999,519		16		16		1,999,535		167,889	167,889	31,000	10/01/2027	1.G FE
12592B-AF-1	CNH INDUSTRIAL CAPITAL LLC		04/01/2021	MATURED		4,000,000	4,000,000	4,128,600	4,029,404		(29,404)		(29,404)		4,000,000				97,500	04/01/2021	2.C FE
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,026,831	1,000,000	993,700	994,716		516		516		995,233		31,599	31,599	14,571	07/02/2023	2.C FE
191216-DD-9	COCA-COLA CO		05/06/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		4,334,085	4,500,000	4,496,445	4,496,576		164		164		4,496,740		(162,655)	(162,655)	29,000	03/15/2028	1.E FE
20030N-BX-8	COMCAST CORPORATION		06/24/2021	Various		13,038,643	12,250,000	12,226,603	12,239,167		1,411		1,411		12,240,579		300,036	300,036	804,736	02/01/2024	1.G FE
20030N-CT-6	COMCAST CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,144,102	1,000,000	999,500	999,595		11		11		999,606		144,497	144,497	19,136	10/15/2028	1.G FE
20034D-JA-8	COMERICA BANK		05/06/2021	GOLDMAN, SACHS & CO.		5,301,850	5,000,000	4,995,350	4,996,629		326		326		4,996,955		304,895	304,895	99,653	07/23/2024	1.G FE
12543D-BJ-8	COMMUNITY HEALTH SYSTEMS INC		06/23/2021	JPMORGAN CHASE & CO.		1,970,325	1,890,000	1,890,000							1,890,000		80,325	80,325	51,614	04/15/2029	5.C FE
12543D-BL-3	COMMUNITY HEALTH SYSTEMS INC		05/13/2021	JPMORGAN CHASE & CO.		1,990,000	2,000,000	2,000,000							2,000,000		(10,000)	(10,000)		04/01/2030	5.B FE
205768-AT-1	COMSTOCK RESOURCES INC		06/22/2021	Various		3,432,500	3,400,000	3,400,000							3,400,000		32,500	32,500		01/15/2030	4.A FE
205887-CC-4	CONAGRA BRANDS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,163,171	1,000,000	999,670	999,729		7		7		999,736		163,435	163,435	20,208	11/01/2028	2.C FE
205887-CD-2	CONAGRA BRANDS INC		04/12/2021	Market Axess		2,492,680	2,000,000	1,991,660	1,992,206		76		76		1,992,282		500,398	500,398	47,994	11/01/2038	2.C FE
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW		04/01/2021	ALLSTATE MICHIGAN AUTO		1,076,299	1,000,000	999,740	999,813		6		6		999,819		76,480	76,480	11,806	11/15/2027	2.A FE
21036P-AR-9	CONSTELLATION BRANDS INC		05/07/2021	Various		16,845,774	16,500,000	16,619,460	16,535,590		(8,962)		(8,962)		16,526,628		319,146	319,146	218,543	05/09/2022	2.C FE
21036P-AS-7	CONSTELLATION BRANDS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,174,553	2,000,000	1,995,320	1,996,840		111		111		1,996,951		177,602	177,602	27,611	05/09/2027	2.B FE
212015-AQ-4	CONTINENTAL RESOURCES INC		06/17/2021	BANK OF AMERICA/MERRILL LYNCH		175,961	158,000	131,930	132,176		218		218		132,394		43,568	43,568	4,301	06/01/2044	3.A FE
74977R-DJ-0	COOPERATIEVE RABOBANK UA	D	04/01/2021	ALLSTATE MICHIGAN AUTO		980,630	1,000,000	1,000,000	1,000,000						1,000,000		(19,370)	(19,370)	5,215	09/24/2026	1.G FE
224044-CH-8	COX COMMUNICATIONS INC		06/03/2021	Various		15,069,630	14,019,000	13,999,654	14,008,490		1,080		1,080		14,009,570		775,539	775,539	339,767	08/15/2024	2.B FE
224044-CN-5	COX COMMUNICATIONS INC		06/11/2021	MIZUHO SECURITIES USA INC.		4,047,386	4,000,000	3,984,560			46		46		3,984,606		62,780	62,780	3,563	06/15/2031	2.B FE
225401-AM-0	CREDIT SUISSE GROUP AG	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,036,886	1,000,000	1,017,210	1,014,118		(919)		(919)		1,013,199		23,687	23,687	14,406	09/11/2025	2.A FE
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		04/08/2021	OPPENHEIMER & CO., INC.		997,500	1,000,000	976,250			558		558		976,808		20,692	20,692	25,156	05/01/2027	4.A FE
12626P-AM-5	CRH AMERICA INC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		1,093,670	1,000,000	1,078,940	1,066,374		(3,615)		(3,615)		1,062,760		30,910	30,910	14,316	05/18/2025	2.A FE
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,437,827	1,500,000	1,497,450	1,497,567		54		54		1,497,621		(59,794)	(59,794)	26,813	01/15/2031	2.C FE
228701-AG-3	CROWNROCK LP / CROWNROCK FINANCE I		04/15/2021	CREDIT SUISSE		1,268,750	1,250,000	1,250,000							1,250,000		18,750	18,750		05/01/2029	

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
126307-AU-1	CSC HOLDINGS LLC		04/29/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		12,241,530	11,900,000	12,022,429	11,983,189		(7,803)		(7,803)		11,975,386		266,144	266,144	299,979	05/15/2026	3.C FE
126307-BK-2	CSC HOLDINGS LLC		06/17/2021	JPMORGAN CHASE & CO.		5,760,563	5,775,000	5,775,000							5,775,000		(14,438)	(14,438)	30,479	11/15/2031	4.C FE
22944B-AK-4	CSMC 2007-5 1A10		06/28/2021	CANCELLED TRADE		554											554	554		08/25/2037	
22944B-AF-5	CSMC 2007-5 1A6		06/25/2021	CANCELLED TRADE		165											165	165		08/25/2037	
126408-HE-6	CSX CORP		04/12/2021	Market Axess		2,123,600	2,000,000	1,991,920	1,995,047		225		225		1,995,272		128,328	128,328	23,544	11/01/2026	2.A FE
126408-HN-6	CSX CORP		04/08/2021	GOLDMAN, SACHS & CO.		982,896	800,000	792,544	792,795		35		35		792,830		190,066	190,066	15,517	11/15/2048	2.A FE
126458-AE-8	CTR PARTNERSHIP LP / CARETRUST CAP		06/24/2021	Various		3,050,000	3,000,000	3,000,000							3,000,000		50,000	50,000	1,184	06/30/2028	3.A FE
263534-CN-7	CTVA		05/06/2021	Jane Street Execution Services, LLC		4,629,420	4,500,000	4,495,950	4,496,423		273		273		4,496,696		132,724	132,724	75,438	07/15/2025	1.G FE
12663Q-AC-9	CVR PARTNERS LP		06/09/2021	STIFEL CAPITAL MARKETS		830,250	820,000	820,000							820,000		10,250	10,250		06/15/2028	
126650-CL-2	CVS HEALTH CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,209,932	2,000,000	2,137,620	2,115,085		(5,995)		(5,995)		2,109,090		100,842	100,842	54,035	07/20/2025	2.B FE
126650-DE-7	CVS HEALTH CORP		05/06/2021	WELLS FARGO		5,526,144	5,200,000	5,173,220	5,180,243		1,870		1,870		5,182,114		344,030	344,030	100,479	08/15/2024	2.B FE
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	06/30/2021	SCHEDULED REDEMPTION		230,559	230,559	230,559	173,496	54,077	2,987		57,063		230,559				9,315	03/31/2024	4.B PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	06/30/2021	SCHEDULED REDEMPTION		49,486	49,486	49,486	36,991	12,267	228		12,495		49,486				1,652	03/31/2024	4.B PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	06/30/2021	SCHEDULED REDEMPTION		140,137	140,137	140,137	105,453	34,253	430		34,684		140,137				5,329	03/31/2024	4.B PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	06/30/2021	SCHEDULED REDEMPTION		143,466	143,466	143,466	105,074	34,714	779		35,493		143,466				5,396	03/31/2024	4.B PL
23331A-BN-8	D R HORTON INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,048,353	1,000,000	998,850	998,980		50		50		999,030		49,323	49,323	11,989	10/15/2025	2.B FE
233851-DU-5	DAIMLER FINANCE NORTH AMERICA LLC	C	05/18/2021	BNP CAPITAL MARKETS		7,185,290	7,000,000	7,110,670	7,073,426		(17,285)		(17,285)		7,056,141		129,149	129,149	136,354	08/15/2022	2.A FE
233851-EB-6	DAIMLER FINANCE NORTH AMERICA LLC	C	06/09/2021	Various		3,006,893	3,000,000	2,994,600			490		490		2,995,090		11,802	11,802	6,188	03/01/2024	2.A FE
233851-DD-3	DAIMLER FINANCIAL SERVICES AMERICA	C	04/01/2021	ALLSTATE MICHIGAN AUTO		2,096,912	2,000,000	1,996,160	1,998,277		195		195		1,998,471		98,441	98,441	40,758	02/22/2023	2.A FE
235822-AA-1	DANA FINANCING LUXEMBOURG SARL		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		5,223,874	5,029,000	5,072,733	5,068,957		(4,012)		(4,012)		5,064,945		158,929	158,929	106,238	06/01/2026	3.B FE
235825-AF-3	DANA INC		04/19/2021	WELLS FARGO		3,183,750	3,000,000	3,000,000	3,000,000						3,000,000		183,750	183,750	69,875	11/15/2027	3.B FE
23636A-AS-0	DANSKE BANK A/S	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,065,833	2,000,000	1,994,420	1,997,981		483		483		1,998,464		67,370	67,370	71,944	01/12/2022	2.A FE
23918K-AS-7	DAVITA INC		06/10/2021	BANK OF AMERICA/MERRILL LYNCH		7,673,200	7,480,000	7,573,500	7,568,716		(4,596)		(4,596)		7,564,120		109,080	109,080	184,512	06/01/2030	4.A FE
23918K-AT-5	DAVITA INC		05/07/2021	OPPENHEIMER & CO., INC.		1,342,250	1,400,000	1,400,000	1,400,000						1,400,000		(57,750)	(57,750)	39,375	02/15/2031	4.A FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP		04/01/2021	JPMORGAN CHASE & CO.		960,750	900,000	906,175	905,374		(138)		(138)		905,237		55,514	55,514	18,066	05/15/2029	3.A FE
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		04/07/2021	BANK OF AMERICA/MERRILL LYNCH		1,627,500	1,500,000	1,500,000	1,500,000						1,500,000		127,500	127,500	66,797	07/15/2027	3.A FE
24703D-BB-6	DELL INTERNATIONAL LLC		06/22/2021	EXCHANGE		9,489,616	9,500,000	9,486,985	9,488,554		1,063		1,063		9,489,616				520,244	07/15/2025	2.C FE
24703D-AY-7	DELL INTERNATIONAL LLC/EMC CORP		06/22/2021	EXCHANGE		29,131,437	29,209,000	29,080,188	29,120,244		11,193		11,193		29,131,437				1,093,715	07/15/2024	2.C FE
24703D-AZ-4	DELL INTERNATIONAL LLC/EMC CORP		06/22/2021	Various		42,991,953	41,402,000	43,011,647	42,830,209		(110,137)		(110,137)		42,720,072		271,881	271,881	1,448,756	10/01/2026	2.C FE
24703D-BA-8	DELL INTERNATIONAL LLC/EMC CORP		06/22/2021	EXCHANGE		9,942,972	10,000,000	9,931,300	9,940,398		2,574		2,574		9,942,972				384,250	10/01/2029	2.C FE
247367-AX-3	DELTA AIR LINES 2002-1G1		06/01/2021	Various		3,318,542	3,213,844	3,352,515	3,224,643		787		787		3,225,430		(8,745)	(8,745)	297,753	07/02/2024	2.B FE
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		06/10/2021	SCHEDULED REDEMPTION		298,970	298,970	298,970	298,970						298,970				2,990	06/10/2028	1.E FE
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,095,268	1,000,000	998,750	999,191		30		30		999,221		96,047	96,047	25,200	01/19/2027	2.B FE
25179M-AY-9	DEVON ENERGY CORPORATION		06/24/2021	SEAPORT GROUP		2,400,038	2,230,000	2,148,795			158		158		2,146,723		253,314	253,314	23,740	10/15/2027	2.C FE
25179M-AZ-6	DEVON ENERGY CORPORATION		06/24/2021	SEAPORT GROUP		2,262,825	2,034,000	2,034,000			4		4		2,031,970		230,855	230,855	4,315	06/15/2028	2.C FE
23291K-AF-2	DH EUROPE FINANCE II SARL		04/13/2021	Market Axess		1,025,040	1,000,000	999,940	999,962		6		6		999,968		25,072	25,072	8,542	11/15/2022	2.A FE
23291K-AG-0	DH EUROPE FINANCE II SARL		06/23/2021	MORGAN STANLEY		8,352,880	8,000,000	7,996,160	7,997,003		360		360		7,997,363		355,517	355,517	107,556	11/15/2024	2.A FE
25243Y-AY-5	DIAGEO CAPITAL PLC	D	04/16/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		1,307,315	1,220,000	1,217,279	1,218,552		153		153		1,218,705		88,610	88,610	25,027	09/18/2023	1.G FE
25243Y-AZ-2	DIAGEO CAPITAL PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,120,882	1,000,000	996,310	997,143		84		84		997,227		123,655	123,655	14,316	05/18/2028	1.G FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		04/22/2021	ASSIGNMENT OF SECURITIES		938,000	938,000	961,450	938,036		(24)		(24)		938,012		(12)	(12)	19,441	06/15/2021	3.B FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		4,321,800	4,200,000	4,391,250	4,278,102		(15,194)		(15,194)		4,262,908		58,892	58,892	97,256	06/15/2024	3.B FE
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM		06/22/2021	EXCHANGE		14,847,349	12,500,000	14,890,375			(43,393)		(43,393)		14,846,982		368	368	390,882	06/15/2026	
25278X-AQ-2	DIAMONDBACK ENERGY INC		06/17/2021	Various		5,622,520	5,000,000	4,983,450			61		61		4,983,511		639,009	639,009	49,744	03/24/2051	2.C FE
25466A-AK-7	DISCOVER BANK		06/10/2021	Various		5,227,507	5,000,000	4,999,550	4,999,802		34		34		4,999,836		227,671	227,671	129,719	02/06/2023	2.B FE
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,069,405	1,000,000	1,000,000	1,000,000						1,000,000		69,405	69,405	13,694	05/15/2030	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
25470X-AE-5	DISH DBS CORP		06/01/2021	MATURED		1,845,000	1,845,000	2,016,525	1,855,174		(10,174)		(10,174)		1,845,000				62,269	06/01/2021	4.C FE
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,047,830	1,000,000	999,350	999,488		32		32		999,520		48,311	48,311	9,444	11/15/2024	2.A FE
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC		06/30/2021	EXCHANGE		14,948,231	15,000,000	14,939,700	14,945,550		2,681		2,681		14,948,231				281,250	11/15/2029	2.A FE
25746U-BT-5	DOMINION RESOURCES INC		04/01/2021	MATURED		18,171,000	18,171,000	18,801,455	18,208,250		(37,250)		(37,250)		18,171,000				372,869	04/01/2021	2.C FE
25746U-CJ-6	DOMINION RESOURCES INC/VA		04/12/2021	Various		14,308,615	14,250,000	14,229,623	14,247,361		1,190		1,190		14,248,550		60,065	60,065	187,792	08/15/2021	2.B FE
260543-DD-2	DOW CHEMICAL COMPANY (THE)		04/06/2021	BNP CAPITAL MARKETS		1,019,210	1,000,000	992,600	992,647		37		37		992,684		26,526	26,526	22,200	11/15/2050	2.C FE
26078J-AB-6	DOWDUPONT INC		05/19/2021	BANK OF AMERICA/MERRILL LYNCH		6,666,820	6,129,000	6,761,760			(85,043)		(85,043)		6,676,717		(9,897)	(9,897)	133,158	11/15/2023	2.A FE
26078J-AC-4	DOWDUPONT INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,129,708	1,000,000	1,000,000	1,000,000						1,000,000		129,708	129,708	16,974	11/15/2025	2.A FE
26138E-AW-9	DR PEPPER SNAPPLE GROUP INC		04/12/2021	LOOP CAPITAL MARKETS		2,122,780	2,000,000	1,999,240	1,999,659		32		32		1,999,691		123,089	123,089	20,693	12/15/2023	2.B FE
23345M-AB-3	DT MIDSTREAM INC		06/21/2021	BARCLAYS		1,057,875	1,050,000	1,050,000							1,050,000		7,875	7,875	1,786	06/15/2031	3.A FE
233331-BA-4	DTE ENERGY COMPANY		06/10/2021	Various		10,653,238	10,000,000	9,984,300	9,991,507		1,367		1,367		9,992,874		660,364	660,364	314,192	08/01/2023	2.B FE
233331-BC-0	DTE ENERGY COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,060,332	1,000,000	996,380	996,863		81		81		996,944		63,388	63,388	10,011	06/15/2029	2.B FE
26441C-AW-5	DUKE ENERGY CORP		04/16/2021	Various		12,181,916	11,900,000	11,875,367	11,891,702		1,421		1,421		11,893,124		288,792	288,792	97,307	08/15/2022	2.B FE
26441C-BJ-3	DUKE ENERGY CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,956,032	2,000,000	1,999,020	1,999,079		48		48		1,999,126		(43,094)	(43,094)	10,000	09/15/2025	2.B FE
267475-AD-3	DYCOM INDUSTRIES INC		04/13/2021	BANK OF AMERICA/MERRILL LYNCH		5,408,594	5,375,000	5,375,000							5,375,000		33,594	33,594	9,406	04/15/2029	3.C FE
26824K-AA-2	EADS FINANCE B.V.	D	06/11/2021	ASSIGNMENT OF SECURITIES		5,213,176	4,996,000	5,027,525	5,008,710		(2,404)		(2,404)		5,006,306		(10,306)	(10,306)	304,856	04/17/2023	1.F FE
277432-AL-4	EASTMAN CHEMICAL CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,185,863	1,000,000	937,200	940,258		374		374		940,632		245,231	245,231	28,000	09/01/2042	2.C FE
278062-AG-9	EATON CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,615,220	1,500,000	1,500,000	1,500,000						1,500,000		115,220	115,220	25,341	09/15/2027	2.A FE
278642-AV-5	EBAY INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,025,568	1,000,000	1,034,320	1,030,471		(1,774)		(1,774)		1,028,697		(3,129)	(3,129)	10,556	03/11/2025	2.A FE
26867L-AG-5	EMD FINANCE LLC	C	05/18/2021	BANK OF AMERICA/MERRILL LYNCH		10,178,400	10,000,000	9,982,400	9,996,676		1,042		1,042		9,997,719		180,681	180,681	197,486	03/19/2022	2.A FE
29103D-AF-3	EMERA US FINANCE LP	C	06/15/2021	Various		24,339,600	24,308,000	24,532,541	24,332,187		(14,901)		(14,901)		24,317,286		22,314	22,314	255,873	06/15/2021	2.C FE
29248H-AA-1	EMPOWER FINANCE 2020 LP	C	04/01/2021	ALLSTATE MICHIGAN AUTO		965,730	1,000,000	1,000,000	1,000,000						1,000,000		(34,270)	(34,270)	7,313	09/17/2027	1.F FE
29250N-AW-5	ENBRIDGE INC	A	06/29/2021	Market Axess		3,675,974	3,360,000	3,360,000	3,360,000						3,360,000		315,974	315,974	175,000	03/01/2078	2.C FE
29250N-AY-1	ENBRIDGE INC	A	04/01/2021	ALLSTATE MICHIGAN AUTO		2,083,346	2,000,000	1,996,280	1,997,051		174		174		1,997,225		86,121	86,121	35,556	01/15/2025	2.A FE
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV	D	06/09/2021	JPMORGAN CHASE & CO.		6,430,406	6,280,000	6,261,160	6,274,447		1,738		1,738		6,276,185		154,221	154,221	98,299	05/25/2022	2.A FE
29278G-AD-0	ENEL FINANCE INTERNATIONAL NV	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,079,458	2,000,000	1,993,120	1,997,040		317		317		1,997,357		82,101	82,101	26,736	04/06/2023	2.A FE
29278N-AR-4	ENERGY TRANSFER OPERATING LP		04/08/2021	GOLDMAN, SACHS & CO.		257,199	245,000	244,789	244,792		1		1		244,793		12,405	12,405	5,002	05/15/2050	2.C FE
29336T-AC-4	ENLINK MIDSTREAM LLC		04/06/2021	JPMORGAN CHASE & CO.		3,705,000	3,800,000	3,800,000	3,800,000						3,800,000		(95,000)	(95,000)	65,906	01/15/2028	3.A FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		04/05/2021	SUNTRUST INVESTMENT SERVICES, INC.		3,025,363	3,095,000	2,878,350	2,912,356		9,813		9,813		2,922,170		103,193	103,193	44,955	06/01/2025	3.A FE
29357K-AF-0	ENOVA INTERNATIONAL INC		04/19/2021	Various		4,951,875	4,750,000	4,450,938	4,514,625		11,823		11,823		4,526,447		425,428	425,428	238,213	09/15/2025	4.C FE
29362U-AD-6	ENTEGRIS INC		06/09/2021	JEFFERIES & COMPANY, INC.		2,010,000	2,000,000	2,000,000							2,000,000		10,000	10,000	8,257	05/01/2029	3.B FE
29364G-AH-6	ENTERGY CORP		05/18/2021	JPMORGAN CHASE & CO.		10,651,784	10,288,000	10,843,946	10,692,805		(100,821)		(100,821)		10,591,985		59,799	59,799	348,649	07/15/2022	2.B FE
29364N-AT-5	ENTERGY MISSISSIPPI LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,039,217	1,000,000	1,052,950	1,047,928		(1,496)		(1,496)		1,046,432		(7,215)	(7,215)	9,500	06/01/2028	1.F FE
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,053,891	1,000,000	1,048,360	1,044,493		(1,166)		(1,166)		1,043,327		10,563	10,563	20,920	07/31/2029	2.A FE
26884L-AM-1	EQT CORP		05/20/2021	GOLDMAN, SACHS & CO.		1,729,750	1,700,000	1,700,000							1,700,000		29,750	29,750	1,181	05/15/2026	3.B FE
26884L-AN-9	EQT CORP		05/11/2021	STIFEL CAPITAL MARKETS		1,708,500	1,700,000	1,700,000							1,700,000		8,500	8,500		05/15/2031	
294429-AK-1	EQUIFAX INC		05/01/2021	ASSIGNMENT OF SECURITIES		12,750,000	12,750,000	12,743,880	12,749,469		532		532		12,750,000				122,188	06/01/2021	2.B FE
294429-AM-7	EQUIFAX INC		04/16/2021	KEYCORP		4,294,498	4,250,000	4,234,700	4,246,905		1,486		1,486		4,248,392		46,106	46,106	103,700	08/15/2021	2.B FE
294429-AN-5	EQUIFAX INC		04/16/2021	TD SECURITIES		9,096,615	8,500,000	8,412,280	8,455,106		5,256		5,256		8,460,362		636,253	636,253	115,647	06/15/2023	2.B FE
294429-AR-6	EQUIFAX INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,095,713	2,000,000	1,997,760	1,998,012		94		94		1,998,107		97,606	97,606	15,311	12/15/2025	2.B FE
294429-AS-4	EQUIFAX INC		06/17/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		9,612,180	9,000,000	8,982,900	8,983,894		704		704		8,984,598		627,582	627,582	167,400	05/15/2030	2.B FE
29444U-AR-7	EQUINIX INC		06/02/2021	Various		16,090,757	15,000,000	16,207,500	15,910,517		(148,856)		(148,856)		15,761,661		(686,255)	(686,255)	1,447,441	05/15/2027	2.C FE
29444U-BC-9	EQUINIX INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,106,158	2,000,000	2,025,720	2,021,025		(1,298)		(1,298)		2,019,726		86,432	86,432	19,396	11/18/2024	2.C FE
26884T-AQ-5	ERAC USA FINANCE LLC		05/18/2021	JPMORGAN CHASE & CO.		7,577,025	7,500,000	7,489,650	7,498,175		763		763		7,498,938		78,087	78,087	91,542	12/01/2021	2.A FE
26907Y-AB-0	ESH HOSPITALITY INC		06/16/2021	ASSIGNMENT OF SECURITIES		4,998,269	4,650,000	4,638,998	2,959,253		340		340		4,640,530		9,470	9,470	500,605	10/01/2027	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
30040W-AB-4	EVERSOURCE ENERGY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,077,312	1,000,000	996,960	998,293		75		75		998,368		78,944	78,944	18,239	03/15/2026	2.A FE
30040W-AC-2	EVERSOURCE ENERGY		04/12/2021	Various		10,709,490	10,500,000	10,508,560	10,502,761		(690)		(690)		10,502,071		207,419	207,419	163,740	03/15/2022	2.A FE
30040W-AK-4	EVERSOURCE ENERGY		04/13/2021	WELLS FARGO		937,290	1,000,000	999,720	999,730		8		8		999,737		(62,447)	(62,447)	2,750	08/15/2030	2.A FE
30161N-AX-9	EXELON CORPORATION		04/07/2021	Various		12,319,576	11,000,000	10,977,340	10,978,736		511		511		10,979,247		1,340,329	1,340,329	214,425	04/15/2030	2.B FE
30161M-AS-2	EXELON GENERATION COMPANY LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,067,260	1,000,000	998,140	998,355		87		87		998,442		68,818	68,818	10,833	06/01/2025	2.B FE
30212P-AZ-8	EXPEDIA GROUP INC		06/18/2021	Various		10,059,106	10,000,000	9,992,200	9,993,203		972		972		9,994,175		64,931	64,931	175,300	12/15/2023	2.C FE
31428X-AY-2	FEDEX CORP		05/20/2021	ASSIGNMENT OF SECURITIES		1,321,958	1,210,000	1,340,151			(16,445)		(16,445)		1,323,706		(113,706)	(113,706)	152,964	01/15/2024	2.B FE
31428X-BC-9	FEDEX CORP		05/20/2021	ASSIGNMENT OF SECURITIES		1,500,173	1,367,000	1,500,202			(12,420)		(12,420)		1,487,781		(120,781)	(120,781)	168,289	02/01/2025	2.B FE
31428X-BP-0	FEDEX CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,634,974	1,500,000	1,497,075	1,497,825		68		68		1,497,893		137,082	137,082	32,017	02/15/2028	2.B FE
31428X-BU-9	FEDEX CORP		04/30/2021	ASSIGNMENT OF SECURITIES		539,885	528,000	527,388	527,781		69		69		527,850		150	150	26,147	01/14/2022	2.B FE
31428X-BY-1	FEDEX CORP		04/30/2021	ASSIGNMENT OF SECURITIES		16,157,166	14,500,000	14,459,980	14,465,261		2,425		2,425		14,467,686		32,314	32,314	1,909,708	05/15/2025	2.B FE
315289-AA-6	FERRELLGAS ESCROW LLC		04/06/2021	GOLDMAN, SACHS & CO.		2,730,000	2,730,000	2,730,000							2,730,000				3,261	04/01/2026	4.C FE
315289-AC-2	FERRELLGAS ESCROW LLC		04/19/2021	JPMORGAN CHASE & CO.		4,363,075	4,385,000	4,356,038			166		166		4,356,204		6,871	6,871	15,028	04/01/2029	4.C FE
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,043,008	1,000,000	997,560	997,674		53		53		997,727		45,281	45,281	10,011	06/15/2030	2.B FE
316773-CX-6	FIFTH THIRD BANCORP		06/14/2021	Various		10,762,135	10,000,000	9,981,400	9,988,194		1,596		1,596		9,989,789		772,346	772,346	316,811	01/25/2024	2.A FE
31677Q-BN-8	FIFTH THIRD BANK (OHIO)		06/28/2021	ASSIGNMENT OF SECURITIES		7,500,000	7,500,000	7,498,125	7,499,630		370		370		7,500,000				231,708	07/26/2021	1.G FE
337738-AQ-1	FISERV INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,150,048	2,000,000	1,999,080	1,999,474		45		45		1,999,520		150,528	150,528	38,000	10/01/2023	2.B FE
337738-AU-2	FISERV INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,077,926	1,000,000	998,320	998,539		37		37		998,576		79,351	79,351	26,250	07/01/2029	2.B FE
33938X-AC-9	FLEX LTD		04/01/2021	ALLSTATE MICHIGAN AUTO		1,072,544	1,000,000	996,170	996,556		155		155		996,710		75,834	75,834	25,000	02/01/2026	2.C FE
345397-ZW-6	FORD MOTOR CREDIT CO LLC		06/28/2021	BANK OF AMERICA/MERRILL LYNCH		3,262,500	3,000,000	2,835,000	2,850,946		11,495		11,495		2,862,441		400,059	400,059	124,527	08/01/2026	3.A FE
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		06/23/2021	CREDIT SUISSE		9,732,375	9,225,000	9,225,000	9,225,000						9,225,000		507,375	507,375	325,566	08/17/2027	3.A FE
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		06/02/2021	Various		2,445,622	2,400,000	2,400,000	2,400,000						2,400,000		45,622	45,622	52,511	11/13/2030	3.A FE
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		04/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,221,625	3,300,000	3,300,000							3,300,000		(78,375)	(78,375)	16,748	02/16/2028	3.A FE
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		06/22/2021	STIFEL CAPITAL MARKETS		4,035,063	4,025,000	4,025,000							4,025,000		10,063	10,063		06/17/2031	3.A FE
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		06/28/2021	BANK OF AMERICA/MERRILL LYNCH		2,489,400	2,305,000	2,235,850	2,241,966		5,569		5,569		2,247,535		241,865	241,865	98,918	01/08/2026	3.A FE
346232-AD-3	FORESTAR GROUP INC		04/27/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		2,997,437	2,878,000	2,886,468	2,879,355		(1,355)		(1,355)		2,878,000		119,437	119,437	123,434	04/15/2024	4.A FE
346232-AF-8	FORESTAR GROUP INC		06/21/2021	WELLS FARGO		4,543,750	4,500,000	4,500,000							4,500,000		43,750	43,750	27,966	05/15/2026	4.A FE
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		06/03/2021	Various		1,735,756	1,670,000	1,670,000							1,670,000		65,756	65,756	14,033	05/01/2028	3.C FE
35137L-AF-2	FOX CORP		05/07/2021	Various		21,029,936	20,534,000	20,573,338	20,557,577		(7,620)		(7,620)		20,549,956		479,980	479,980	587,041	01/25/2022	2.B FE
35137L-AM-7	FOX CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,126,471	2,000,000	2,111,640	2,097,502		(5,493)		(5,493)		2,092,009		34,462	34,462	29,483	04/07/2025	2.B FE
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE		04/01/2021	ALLSTATE MICHIGAN AUTO		1,060,360	1,000,000	984,610	986,598		337		337		986,936		73,425	73,425	11,042	06/15/2029	2.C FE
36485M-AL-3	GARDA WORLD SECURITY CORP	A	06/03/2021	Various		4,978,820	5,000,000	5,000,000							5,000,000		(21,180)	(21,180)	1,000	06/01/2029	5.A FE
366651-AE-7	GARTNER INC		06/03/2021	BANK OF AMERICA/MERRILL LYNCH		8,006,250	8,000,000	8,058,750	8,057,099		(2,433)		(2,433)		8,054,666		(48,416)	(48,416)	186,146	10/01/2030	3.C FE
361448-BE-2	GATX CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,149,766	1,000,000	998,360	998,613		34		34		998,647		151,118	151,118	23,500	04/01/2029	2.B FE
36166N-AA-1	GE CAPITAL FUNDING LLC		05/12/2021	Various		15,070,114	15,000,000	14,986,350	14,987,921		916		916		14,988,837		81,277	81,277	250,508	05/15/2025	2.A FE
36166N-AB-9	GE CAPITAL FUNDING LLC		05/12/2021	EXCHANGE		4,710,773	4,500,000	4,728,330	4,717,867		(7,094)		(7,094)		4,710,773				97,350	05/15/2030	2.B FE
369550-AZ-1	GENERAL DYNAMICS CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		2,118,035	2,000,000	1,956,620	1,969,333		1,013		1,013		1,970,346		147,689	147,689	19,833	11/15/2027	1.F FE
369604-BF-9	GENERAL ELECTRIC CO		04/08/2021	BNP CAPITAL MARKETS		4,917,330	4,500,000	3,559,950	3,601,001		5,887		5,887		3,606,888		1,310,442	1,310,442	94,359	10/09/2042	2.B FE
370334-CE-2	GENERAL MILLS INC		06/09/2021	DEUTSCHE BANK AG		2,848,897	2,651,000	2,887,161			(37,347)		(37,347)		2,849,815		(917)	(917)	63,757	10/17/2023	2.B FE
37045V-AV-2	GENERAL MOTORS CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,175,461	1,000,000	998,990	999,093		41		41		999,134		176,327	176,327	30,625	10/01/2025	2.C FE
37045V-AW-0	GENERAL MOTORS CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,171,545	2,000,000	1,997,920	1,998,283		145		145		1,998,427		173,118	173,118	53,700	10/02/2023	2.C FE
37045X-CH-7	GENERAL MOTORS FINANCIAL CO INC		04/09/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				27,228	04/09/2021	2.C FE
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC		04/09/2021	MATURED		5,617,000	5,617,000	5,614,809	5,616,792		208		208		5,617,000				99,702	04/09/2021	2.C FE
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,043,509	1,000,000	998,430	998,585		75		75		998,660		44,850	44,850	7,715	06/20/2025	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
37185L-AK-8	GENESIS ENERGY LP		04/08/2021	OPPENHEIMER & CO., INC.		1,851,220	1,889,000	1,808,908	1,735,374	81,743	2,934		84,676		1,820,050		31,170	31,170	48,209	05/15/2026	4.A FE
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY		04/19/2021	Various		2,268,000	2,200,000	2,200,000	2,178,440	21,560			21,560		2,200,000		68,000	68,000	57,378	01/15/2027	4.A FE
372460-AA-3	GENUINE PARTS COMPANY		06/17/2021	DEUTSCHE BANK AG		814,310	849,000	841,096	841,219		340		340		841,560		(27,250)	(27,250)	10,259	11/01/2030	2.B FE
37331N-AL-5	GEORGIA-PACIFIC LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,016,175	1,000,000	999,030	999,117		33		33		999,149		17,025	17,025	8,808	04/30/2027	1.G FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	A	04/22/2021	MORGAN STANLEY		1,843,000	1,900,000	1,884,249	1,884,433		564		564		1,884,997		(41,997)	(41,997)	32,300	08/01/2028	4.C FE
375558-BF-9	GILEAD SCIENCES INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,648,722	1,500,000	1,606,275	1,592,991		(4,240)		(4,240)		1,588,750		59,972	59,972	31,938	03/01/2026	2.A FE
375558-BS-1	GILEAD SCIENCES INC		04/12/2021	U.S. BANCORP		2,601,200	2,800,000	2,787,428	2,787,550		138		138		2,787,688		(186,488)	(186,488)	39,231	10/01/2040	2.A FE
378272-AX-6	GLENCORE FUNDING LLC	C	04/01/2021	ALLSTATE MICHIGAN AUTO		999,242	1,000,000	994,990	995,311		242		242		995,553		3,689	3,689	9,479	09/01/2025	2.A FE
37954F-AG-9	GLOBAL PART/GLP FINANCE		05/27/2021	TD SECURITIES		4,250,000	4,000,000	4,000,000	4,000,000						4,000,000		250,000	250,000	233,333	08/01/2027	4.B FE
37954F-AJ-3	GLOBAL PARTNERS LP		06/30/2021	BANK OF AMERICA/MERRILL LYNCH		1,072,500	1,000,000	1,000,000							1,000,000		72,500	72,500	50,608	01/15/2029	4.B FE
37940X-AD-4	GLOBAL PAYMENTS INC		04/13/2021	Various		6,167,765	6,000,000	5,980,380	5,981,452		488		488		5,981,940		185,825	185,825	71,372	05/15/2030	2.C FE
361841-AF-6	GLP CAPITAL LP		04/12/2021	BARCLAYS		2,190,640	2,000,000	2,065,000	2,030,230		(2,899)		(2,899)		2,027,330		163,310	163,310	48,674	11/01/2023	2.C FE
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		04/12/2021	BANK OF AMERICA/MERRILL LYNCH		3,390,600	3,000,000	3,000,000	3,000,000						3,000,000		390,600	390,600	58,188	06/01/2025	2.C FE
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		04/15/2021	JPMORGAN CHASE & CO.		3,738,752	3,200,000	3,232,632	3,227,771		(951)		(951)		3,226,820		511,932	511,932	70,533	06/01/2028	2.C FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		04/01/2021	ALLSTATE MICHIGAN AUTO		1,072,753	1,000,000	1,057,490	1,047,316		(3,046)		(3,046)		1,044,270		28,484	28,484	16,542	09/29/2025	2.A FE
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE		06/07/2021	GOLDMAN, SACHS & CO.		10,455,100	10,000,000	9,995,100	9,997,836		431		431		9,998,268		456,832	456,832	94,222	02/23/2023	1.F FE
382550-BL-4	GOODYEAR TIRE & RUBBER COMPANY (TH		05/13/2021	STIFEL CAPITAL MARKETS		1,690,500	1,680,000	1,680,000							1,680,000		10,500	10,500		07/15/2029	3.C FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO		04/19/2021	WELLS FARGO		2,571,608	2,562,000	2,562,000	2,562,000						2,562,000		9,608	9,608	53,802	03/15/2028	3.B FE
390607-AF-6	GREAT LAKES DREDGE & DOCK CORPORAT		05/12/2021	BANK OF AMERICA/MERRILL LYNCH		841,500	825,000	825,000							825,000		16,500	16,500		06/01/2029	
391164-AE-0	GREAT PLAINS ENERGY INC		04/02/2021	ASSIGNMENT OF SECURITIES		4,710,000	4,710,000	4,836,511	4,753,754		(26,544)		(26,544)		4,727,210		(17,210)	(17,210)	76,780	06/01/2021	2.B FE
40256T-AA-1	GSM 2020-IIA A1A		05/21/2021	CALLED @ 100.000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				206,002	10/15/2029	1.A FE
402562-AA-0	GSM 2021-4A A1 CLO		06/02/2021	BARCLAYS		5,002,500	5,000,000	5,000,000							5,000,000		2,500	2,500		07/15/2034	1.A FE
40139L-AG-8	GUARDIAN LIFE GLOBAL FUNDING		05/07/2021	SANTANDER INVESTMENT SECURITIES INC		4,011,880	4,000,000	3,996,320	3,996,695		259		259		3,996,953		14,927	14,927	16,744	06/23/2025	1.B FE
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES		04/01/2021	ALLSTATE MICHIGAN AUTO		1,017,087	1,000,000	998,410	999,521		82		82		999,603		17,483	17,483	7,933	06/09/2022	2.C FE
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SERVICES		04/01/2021	ALLSTATE MICHIGAN AUTO		2,075,617	2,000,000	1,998,240	1,999,220		89		89		1,999,309		76,308	76,308	42,061	02/15/2023	2.C FE
404119-BU-2	HCA INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,121,105	1,000,000	1,147,410	1,140,011		(5,921)		(5,921)		1,134,090		(12,985)	(12,985)	28,250	02/15/2027	2.C FE
404119-BY-4	HCA INC		04/15/2021	Market Axess		3,455,310	2,799,000	2,773,417	2,774,602		241		241		2,774,842		680,467	680,467	49,410	06/15/2039	2.C FE
40414L-AN-9	HCP INC		05/19/2021	Various		1,885,533	1,690,000	1,917,858	(2,663,523)		(19,424)		(19,424)		1,898,434		(63,601)	(63,601)	31,547	06/01/2025	2.A FE
42218S-AD-0	HEALTH CARE SERVICE CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,007,205	1,000,000	997,650	997,915		114		114		998,029		9,175	9,175	5,000	06/01/2025	1.G FE
427169-AA-5	HERENS HOLDCO SARL	D	04/30/2021	DEUTSCHE BANK AG		1,319,500	1,300,000	1,300,000							1,300,000		19,500	19,500		05/15/2028	4.B FE
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,116,209	1,000,000	998,170	998,443		95		95		998,538		117,671	117,671	23,250	10/01/2024	2.B FE
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,086,524	1,000,000	999,560	999,647		30		30		999,677		86,848	86,848	22,126	10/02/2023	2.B FE
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO		04/01/2021	ALLSTATE MICHIGAN AUTO		999,632	1,000,000	998,200	998,337		76		76		998,413		1,220	1,220	12,347	04/01/2026	2.B FE
43118D-AA-8	HIGHTOWER HOLDING LLC		04/16/2021	GOLDMAN, SACHS & CO.		2,050,000	2,000,000	2,000,000							2,000,000		50,000	50,000		04/15/2029	
431571-AD-0	HILLENBRAND INC		06/16/2021	MORGAN STANLEY		4,290,000	4,000,000	4,000,000	4,000,000						4,000,000		290,000	290,000	116,278	06/15/2025	3.A FE
431571-AE-8	HILLENBRAND INC		06/14/2021	Various		4,347,240	4,376,000	4,376,000							4,376,000		(28,760)	(28,760)	44,138	03/31/2031	3.A FE
431475-AB-8	HILL-ROM HOLDINGS INC		05/20/2021	ASSIGNMENT OF SECURITIES		11,275,000	11,000,000	11,074,063	11,031,230		(5,466)		(5,466)		11,025,764		(25,764)	(25,764)	695,139	02/15/2025	3.C FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		05/11/2021	Various		8,790,500	8,900,000	8,900,000							8,900,000		(109,500)	(109,500)	76,336	02/15/2032	3.B FE
435765-AH-5	HOLLY ENERGY PARTNERS LP		04/07/2021	OPPENHEIMER & CO., INC.		2,042,500	2,000,000	2,000,000	2,000,000						2,000,000		42,500	42,500	68,889	02/01/2028	3.B FE
437076-BC-5	HOME DEPOT INC		05/17/2021	BNP CAPITAL MARKETS		1,520,609	1,402,000	1,537,340			(16,478)		(16,478)		1,520,862		(252)	(252)	40,015	02/15/2024	1.F FE
43734L-AA-4	HOME POINT CAPITAL INC		06/22/2021	BANK OF AMERICA/MERRILL LYNCH		4,189,390	4,400,000	4,400,000							4,400,000		(210,610)	(210,610)	85,854	02/01/2026	4.B FE
443201-AA-6	HOWMET AEROSPACE INC		05/18/2021	Various		7,980,125	6,870,000	7,271,590	7,248,775		(28,170)		(28,170)		7,220,605		759,520	759,520	238,654	05/01/2025	3.A FE
40434L-AA-3	HP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,063,481	2,000,000	1,995,380	1,995,854		222		222		1,996,076		67,405	67,405	12,711	06/17/2025	2.B FE
40434L-AC-9	HP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		521,613	500,000	498,950	498,998		23		23		499,021		22,592	22,592	4,911	06/17/2030	2.B FE
444859-BA-9	HUMANA INC		06/10/2021	WELLS FARGO		7,386,022	7,150,000	6,980,188	7,105,905		10,151		10,151		7,116,056		269,966	269,966	120,746	12/01/2022	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
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC		04/16/2021	CANTOR FITZGERALD		4,525,920	4,000,000	3,999,850			4		4		3,999,854		526,066	526,066	78,400	05/01/2030	2.C FE
447010-BD-3	HUNTSMAN INTERNATIONAL LLC		06/23/2021	Various		8,343,204	7,860,000	8,119,071	7,981,823		(27,367)		(27,367)		7,954,456		(12,245)	(12,245)	627,415	11/15/2022	2.C FE
44891A-BE-6	HYUNDAI CAPITAL AMERICA		04/01/2021	ALLSTATE MICHIGAN AUTO		1,026,463	1,000,000	999,570	999,695		35		35		999,730		26,733	26,733	15,240	02/10/2023	2.A FE
44891A-BT-3	HYUNDAI CAPITAL AMERICA		04/01/2021	ALLSTATE MICHIGAN AUTO		955,672	1,000,000	998,950			33		33		998,983		(43,311)	(43,311)	4,150	01/10/2028	2.A FE
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,054,714	1,000,000	997,700	998,945		117		117		999,062		55,652	55,652	21,458	03/05/2023	2.A FE
451102-BQ-9	ICAHN ENTERPRISES LP		04/20/2021	BTIG, LLC		2,485,200	2,400,000	2,437,500	2,420,884		(3,135)		(3,135)		2,417,749		67,451	67,451	53,550	12/15/2025	3.C FE
451102-BW-6	ICAHN ENTERPRISES LP		04/23/2021	JPMORGAN CHASE & CO.		1,382,700	1,320,000	1,345,425	1,341,310		(1,722)		(1,722)		1,339,588		43,112	43,112	38,665	09/15/2024	3.C FE
451102-BZ-9	ICAHN ENTERPRISES LP		04/27/2021	OPPENHEIMER & CO., INC.		1,025,000	1,000,000	1,014,011	1,012,587		(609)		(609)		1,011,977		13,023	13,023	23,917	05/15/2027	3.C FE
45167R-AG-9	IDEX CORPORATION		04/07/2021	JPMORGAN CHASE & CO.		5,189,800	5,000,000	4,991,000	4,991,524		215		215		4,991,739		198,061	198,061	65,833	05/01/2030	2.B FE
45256H-AE-8	IF_01-A CMBS		06/01/2021	SCHEDULED REDEMPTION		62,109	62,109	61,891	61,865		245		245		62,109				1,433	07/25/2031	1.B FE
45256#-AB-8	IMPACT CIL PARENT CMBS		06/11/2021	SCHEDULED REDEMPTION		138,189	138,189	138,184	130,557		8		8		138,189				4,510	10/28/2056	2.B FE
45569L-AC-5	INDIGO NATURAL RESOURCES LLC		05/05/2021	JPMORGAN CHASE & CO.		2,996,250	3,000,000	3,000,000							3,000,000		(3,750)	(3,750)	42,552	02/01/2029	4.C FE
45669E-AD-8	INDX 2007-AR5 CM		06/25/2021	CANCELLED TRADE		218											218	218		05/25/2037	
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE		04/01/2021	ALLSTATE MICHIGAN AUTO		1,085,007	1,000,000	998,950	999,193		35		35		999,228		85,779	85,779	18,472	03/21/2026	2.B FE
45688C-AB-3	INGEVITY CORP		04/22/2021	GOLDMAN, SACHS & CO.		3,623,538	3,610,000	3,610,000	3,610,000						3,610,000		13,538	13,538	69,167	11/01/2028	3.C FE
45866F-AG-9	INTERCONTINENTAL EXCHANGE INC		05/10/2021	Various		10,662,285	10,000,000	9,995,400	9,997,448		312		312		9,997,760		664,525	664,525	215,481	09/21/2023	2.A FE
45866F-AM-6	INTERCONTINENTAL EXCHANGE INC		05/10/2021	WELLS FARGO		9,045,810	9,000,000	8,991,270	8,992,386		1,120		1,120		8,993,506		52,304	52,304	25,725	06/15/2023	2.A FE
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		04/08/2021	MORGAN STANLEY		2,524,770	2,700,000	2,681,640	2,681,893		196		196		2,682,089		(157,319)	(157,319)	46,110	09/15/2040	2.A FE
458665-AS-5	INTERFACE INC		05/11/2021	Various		5,369,543	5,135,000	5,135,000	5,135,000						5,135,000		234,543	234,543	131,425	12/01/2028	4.A FE
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO		05/06/2021	Various		6,565,023	6,500,000	6,487,975	6,489,029		531		531		6,489,559		75,464	75,464	50,032	05/15/2027	1.F FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		05/19/2021	OPPENHEIMER & CO., INC.		2,729,672	2,655,000	2,655,000							2,655,000		74,672	74,672	17,036	04/15/2026	3.C FE
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC		04/01/2021	Various		8,153			2,595,829		(8,816)		(8,816)						120,205	04/15/2024	2.B FE
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES INC		04/16/2021	BARCLAYS		12,835,671	12,641,000	12,634,553	12,639,337		659		659		12,639,996		195,675	195,675	260,721	10/01/2021	2.B FE
461070-AL-8	INTERSTATE POWER & LIGHT CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,157,927	2,000,000	2,019,140	2,011,150		(673)		(673)		2,010,477		147,451	147,451	21,667	12/01/2024	2.A FE
460919-AB-9	INTERTAPE POLYMER GROUP INC.	A	05/18/2021	BANK OF AMERICA/MERRILL LYNCH		1,518,750	1,500,000	1,500,000							1,500,000		18,750	18,750		06/15/2029	
46435U-85-3	ISHARES BROAD USD HIGH YIELD CORPO		05/13/2021	Various		35,021,621	852,000	33,943,680	33,943,680						33,943,680		1,077,941	1,077,941	549,503	12/31/2022	4.B
465685-AM-7	ITC HOLDINGS CORP		04/12/2021	U.S. BANCORP		4,747,338	4,600,000	4,596,579	4,598,491		226		226		4,598,717		148,621	148,621	51,405	11/15/2022	2.B FE
46653K-AB-4	JAB HOLDINGS BV	D	06/10/2021	BANK OF AMERICA/MERRILL LYNCH		7,198,660	7,000,000	6,961,290			31		31		6,961,321		237,339	237,339	11,667	05/28/2051	2.B FE
466313-AG-8	JABIL CIRCUIT INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,057,332	1,000,000	980,000	995,314		660		660		995,975		61,357	61,357	25,589	09/15/2022	2.C FE
466313-AK-9	JABIL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		991,953	1,000,000	992,780	993,054		149		149		993,203		(1,250)	(1,250)	21,500	01/15/2031	2.C FE
46849L-TE-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	C	04/23/2021	RBC DOMINION SECURITIES		11,459,952	11,200,000	11,189,808	11,196,204		1,117		1,117		11,197,321		262,631	262,631	273,093	02/01/2022	1.F FE
47010L-AB-8	JAGUAR HOLDING COMPANY II / PHARMA		06/24/2021	STIFEL CAPITAL MARKETS		2,100,000	2,000,000	2,000,000	2,000,000						2,000,000		100,000	100,000	49,590	06/15/2025	4.B FE
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	04/23/2021	MORGAN STANLEY		2,821,894	2,951,000	2,467,774	2,564,377		14,636		14,636		2,579,013		242,881	242,881	75,988	10/01/2027	4.B FE
24422E-TC-3	JOHN DEERE CAPITAL CORP		05/27/2021	TD SECURITIES		733,371	663,000	746,508			(7,307)		(7,307)		739,201		(5,830)	(5,830)	16,280	09/11/2025	1.F FE
24422E-VF-3	JOHN DEERE CAPITAL CORP		05/06/2021	WELLS FARGO		8,590,092	8,400,000	8,394,456	8,395,065		271		271		8,395,336		194,756	194,756	98,408	03/09/2027	1.F FE
46625H-RV-4	JPMORGAN CHASE & CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,138,230	2,000,000	1,884,840	1,926,827		2,862		2,862		1,929,689		208,541	208,541	29,500	10/01/2026	1.F FE
483007-AJ-9	KAISER ALUMINUM CORPORATION		05/19/2021	Various		4,147,880	4,052,000	4,065,870	4,065,603		(1,365)		(1,365)		4,064,239		83,641	83,641	135,106	03/01/2028	3.B FE
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,021,648	1,000,000	1,031,000	1,028,537		(721)		(721)		1,027,817		(6,168)	(6,168)	10,861	11/15/2029	2.B FE
48661C-AA-0	KAYNE 2020-7A A1		04/01/2021	GOLDMAN, SACHS & CO.		10,020,000	10,000,000	10,000,000	10,000,000						10,000,000		20,000	20,000	102,260	04/17/2033	1.A FE
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		2,345,665	2,311,000	2,311,775	2,311,744		(32)		(32)		2,311,712		33,953	33,953	62,277	09/15/2028	4.B FE
49326E-EK-5	KEYCORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,050,111	2,000,000	1,997,580	1,997,864		79		79		1,997,943		52,168	52,168	21,875	04/06/2027	2.A FE
493738-AC-2	KIA MOTORS CORP	D	04/21/2021	MATURED		5,000,000	5,000,000	5,028,750	5,001,857		(1,857)		(1,857)		5,000,000				65,625	04/21/2021	2.A FE
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,102,011	1,000,000	998,320	999,299		44		44		999,343		102,668	102,668	24,792	09/01/2024	2.B FE
49456B-AS-0	KINDER MORGAN INC		04/15/2021	Various		4,638,445	5,000,000	4,928,250	4,928,823		420		420		4,929,243		(290,798)	(290,798)	113,705	08/01/2050	2.B FE
49456B-AT-8	KINDER MORGAN INC		04/09/2021	MORGAN STANLEY		5,244,855	5,500,000	5,485,920			45		45		5,485,965		(241,110)	(241,110)	34,100	02/15/2051	2.B FE
496902-AJ-6	KINROSS GOLD CORP	A	06/01/2021	ASSIGNMENT OF SECURITIES		8,577,000	8,577,000	8,920,080	8,647,840		(46,894)		(46,894)		8,600,947		(23,947)	(23,947)	329,678	09/01/2021	2.C FE
48250L-AQ-2	KKR 9 CR CLO		04/15/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	999,995			5		5		1,000,000				14,100	07/15/2030	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
482480-AE-0	KLA-TENCOR CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,117,324	1,000,000	1,095,550	1,074,759		(4,650)		(4,650)		1,070,109		47,215	47,215	19,375	11/01/2024	2.A FE
50077L-AS-5	KRAFT HEINZ FOODS CO		05/01/2021	ASSIGNMENT OF SECURITIES		23,412,546	21,800,000	21,757,054	21,777,838		2,887		2,887		21,780,725		19,275	19,275	1,941,968	06/15/2023	3.A FE
50077L-AZ-9	KRAFT HEINZ FOODS CO		05/25/2021	BANK OF AMERICA/MERRILL LYNCH		1,145,000	1,000,000	1,227,500			(1,316)		(1,316)		1,226,184		(81,184)	(81,184)	31,958	10/01/2049	3.A FE
501044-CZ-2	KROGER CO		04/13/2021	FIFTH THIRD SECURITIES, INC.		708,554	700,000	701,449	700,188		(65)		(65)		700,123		8,431	8,431	9,407	11/01/2021	2.A FE
502431-AM-1	L3HARRIS TECHNOLOGIES INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,134,131	1,000,000	998,252	998,371		47		47		998,417		135,714	135,714	12,956	06/15/2028	2.B FE
50540R-AP-7	LABORATORY CORPORATION OF AMERICA		04/06/2021	BARCLAYS		10,230,300	10,000,000	9,991,900	9,998,626		338		338		9,998,964		231,336	231,336	219,556	02/01/2022	2.B FE
512807-AS-7	LAM RESEARCH CORPORATION		05/06/2021	KEYCORP		8,387,175	7,500,000	7,491,675	7,493,632		400		400		7,494,032		893,143	893,143	183,594	03/15/2026	1.G FE
513272-AC-8	LAMB WESTON HOLDINGS INC		06/17/2021	BANK OF AMERICA/MERRILL LYNCH		1,653,750	1,500,000	1,657,500			(6,761)		(6,761)		1,650,739		3,011	3,011	43,875	05/15/2028	3.B FE
524660-AX-5	LEGGETT & PLATT INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,079,222	1,000,000	997,440	998,894		67		67		998,960		80,262	80,262	14,356	11/15/2024	2.C FE
52532X-AG-0	LEIDOS HOLDINGS INC		06/23/2021	EXCHANGE		4,479,590	4,500,000	4,478,265	4,478,694		896		896		4,479,590				73,313	02/15/2031	2.C FE
52532X-AA-3	LEIDOS INC		06/23/2021	EXCHANGE		8,976,836	9,000,000	8,963,820	8,971,202		5,633		5,633		8,976,836				160,775	05/15/2023	2.C FE
52532X-AC-9	LEIDOS INC		06/23/2021	EXCHANGE		6,980,126	7,000,000	6,974,940	6,977,877		2,248		2,248		6,980,126				153,660	05/15/2025	2.C FE
527298-BQ-5	LEVEL 3 FINANCING INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,053,750	1,000,000	999,850	999,864		3		3		999,867		53,883	53,883	14,639	11/15/2029	2.C FE
527298-BT-9	LEVEL 3 FINANCING INC		06/15/2021	MUFG SECURITIES AMERICAS INC		2,497,750	2,575,000	2,575,000							2,575,000		(77,250)	(77,250)	41,307	07/15/2029	3.B FE
534187-BJ-7	LINCOLN NATIONAL CORPORATION		04/08/2021	Various		16,761,581	16,000,000	16,701,850	16,647,394		(17,661)		(17,661)		16,629,732		131,849	131,849	359,476	01/15/2030	2.A FE
536797-AF-0	LITHIA MOTORS INC		04/15/2021	BANK OF AMERICA/MERRILL LYNCH		3,946,875	3,750,000	3,750,000	3,750,000						3,750,000		196,875	196,875	86,589	01/15/2031	3.B FE
539439-AV-1	LLOYDS BANKING GROUP PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,035,273	1,000,000	1,000,000	1,000,000						1,000,000		35,273	35,273	15,982	02/05/2026	1.G FE
53944Y-AC-7	LLOYDS BANKING GROUP PLC	D	04/16/2021	LLOYDS		4,333,853	4,250,000	4,235,508	4,246,838		915		915		4,247,754		86,099	86,099	98,458	01/11/2022	1.G FE
53944Y-AM-5	LLOYDS BANKING GROUP PLC	D	04/16/2021	Various		6,557,941	6,500,000	6,500,000	6,500,000						6,500,000		57,941	57,941	28,362	06/15/2023	1.G FE
546347-AM-7	LOUISIANA PACIFIC CORP		06/30/2021	Various		8,530,030	8,470,000	8,470,000							8,470,000		60,030	60,030	61,805	03/15/2029	3.B FE
548661-DM-6	LOWE S COMPANIES INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,098,928	2,000,000	2,092,380	2,080,636		(3,646)		(3,646)		2,076,990		21,939	21,939	23,056	04/15/2026	2.A FE
50212Y-AF-1	LPL HOLDINGS INC		06/03/2021	STIFEL CAPITAL MARKETS		2,005,000	2,000,000	2,000,000							2,000,000		5,000	5,000	4,618	05/15/2031	3.B FE
55261F-AJ-3	M&T BANK CORPORATION		06/24/2021	Jane Street Execution Services, LLC		375,105	353,000	381,381			(5,408)		(5,408)		375,973		(868)	(868)	5,291	07/26/2023	1.G FE
55760L-AA-5	MADISON IAQ LLC		06/30/2021	GOLDMAN, SACHS & CO.		2,020,000	2,000,000	2,000,000							2,000,000		20,000	20,000	2,521	06/30/2028	4.A FE
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		04/13/2021	GOLDMAN, SACHS & CO.		2,765,610	2,700,000	2,961,306	2,961,082		(1,564)		(1,564)		2,959,519		(193,909)	(193,909)	66,360	03/01/2050	2.A FE
559080-AQ-9	MAGELLAN MIDSTREAM PARTNERS LP		04/07/2021	WELLS FARGO		10,586,600	10,000,000	9,988,000	9,988,628		283		283		9,988,911		597,689	597,689	115,556	06/01/2030	2.A FE
55916A-AA-2	MAGIC MERGERCO INC		04/09/2021	WELLS FARGO		2,760,750	2,700,000	2,700,000							2,700,000		60,750	60,750		05/01/2028	
55916A-AB-0	MAGIC MERGERCO INC		04/09/2021	STIFEL CAPITAL MARKETS		3,105,000	3,000,000	3,000,000							3,000,000		105,000	105,000		05/01/2029	
55279H-AL-4	MANUFACTURERS AND TRADERS TRUST CO		04/19/2021	RBC DOMINION SECURITIES		16,350,880	16,000,000	15,977,600	15,993,534		1,412		1,412		15,994,945		355,935	355,935	170,000	05/18/2022	1.F FE
56585A-AG-7	MARATHON PETROLEUM CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,621,115	1,500,000	1,494,615	1,497,779		140		140		1,497,919		123,196	123,196	29,604	09/15/2024	2.B FE
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		06/15/2021	BARCLAYS		2,512,500	2,500,000	2,500,000							2,500,000		12,500	12,500		06/15/2029	4.C FE
571748-BB-7	MARSH & MCLENNAN COMPANIES INC		04/06/2021	BARCLAYS		8,651,980	8,500,000	8,488,355	8,497,371		649		649		8,498,020		153,960	153,960	161,028	01/30/2022	2.A FE
57385L-AA-6	MARVELL TECHNOLOGY GROUP LTD.		05/18/2021	EXCHANGE		13,987,245	14,000,000	13,971,300	13,985,042		2,203		2,203		13,987,245				238,467	06/22/2023	2.C FE
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II		04/01/2021	ALLSTATE MICHIGAN AUTO		2,127,884	2,000,000	1,995,980	1,997,586		142		142		1,997,728		130,156	130,156	42,611	01/11/2025	1.B FE
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,037,635	1,000,000	1,023,630	1,020,884		(818)		(818)		1,020,066		17,569	17,569	16,776	01/14/2027	1.B FE
57636Q-AR-5	MASTERCARD INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,197,282	2,000,000	1,994,420	1,994,969		182		182		1,995,150		202,131	202,131	33,917	03/26/2027	1.E FE
579780-AM-9	MCCORMICK & COMPANY INCORPORATED		04/01/2021	ALLSTATE MICHIGAN AUTO		2,137,286	2,000,000	1,998,740	1,999,315		45		45		1,999,360		137,926	137,926	39,550	08/15/2024	2.B FE
58013M-EM-2	MCDONALDS CORPORATION		04/12/2021	Jane Street Execution Services, LLC		1,119,481	1,100,000	1,099,285	1,099,839		44		44		1,099,883		19,598	19,598	7,139	01/15/2022	2.A FE
58013M-FE-9	MCDONALDS CORPORATION		05/28/2021	Various		8,744,982	8,295,000	8,270,803	8,282,784		1,441		1,441		8,284,224		460,758	460,758	151,996	04/01/2023	2.A FE
58013M-FJ-8	MCDONALDS CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,024,880	1,000,000	992,640	993,541		166		166		993,707		31,174	31,174	15,313	09/01/2029	2.A FE
58013M-FL-3	MCDONALDS CORPORATION		05/19/2021	MORGAN STANLEY		7,434,482	7,280,000	7,266,605	7,268,544		925		925		7,269,469		165,013	165,013	76,238	09/01/2025	2.A FE
581557-AZ-8	MCKESSON CORP		04/13/2021	U.S. BANCORP		1,547,370	1,500,000	1,432,590	1,482,325		2,545		2,545		1,484,870		62,500	62,500	13,500	12/15/2022	2.B FE
59982W-AA-5	MCSLT 19-1 A ABS		05/26/2021	CANCELLED TRADE		40,833											40,833	40,833		03/20/2043	1.F FE
55820T-AC-2	MDPK 2017-23A B CLO		06/15/2021	CALLED @ 100.000		6,825,000	6,825,000	6,654,375	6,681,614		12,583		12,583		6,694,197		130,803	130,803	83,543	07/27/2030	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
59001A-AQ-5	MERITAGE HOMES CORP		04/08/2021	SAMUEL A. RAMIREZ & COMPANY, INC.		4,602,570	4,340,000	4,596,275	4,386,355		(9,761)		(9,761)		4,376,594		225,976	225,976	158,651	04/01/2022	3.A FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		05/25/2021	DISTRIBUTION		6											6	6		05/30/2027	2.C FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		05/24/2021	DISTRIBUTION		12											12	12		05/22/2027	2.C FE
594087-AV-0	MICHAELS STORES INC		04/15/2021	ASSIGNMENT OF SECURITIES		1,680,813	1,500,000	1,500,000	1,500,000						1,500,000				219,209	10/01/2027	4.A FE
595017-AN-4	MICROCHIP TECHNOLOGY INCORPORATED		06/01/2021	MATURED		23,600,000	23,600,000	23,634,112	23,609,898		(9,898)		(9,898)		23,600,000				462,796	06/01/2021	2.C FE
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED		04/01/2021	ALLSTATE MICHIGAN AUTO		1,072,500	1,000,000	1,000,000	1,000,000						1,000,000		72,500	72,500	14,443	06/01/2023	2.C FE
595017-AQ-7	MICROCHIP TECHNOLOGY INCORPORATED		06/02/2021	EXCHANGE		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				291,438	09/01/2023	2.C FE
595017-AS-3	MICROCHIP TECHNOLOGY INCORPORATED		06/02/2021	EXCHANGE		5,604,423	5,500,000	5,625,400	5,618,009		(13,408)		(13,408)		5,604,602		(179)	(179)	175,962	09/01/2025	3.B FE
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,092,164	1,000,000	1,000,000	1,000,000						1,000,000		92,164	92,164	21,928	03/02/2025	1.G FE
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,048,808	1,000,000	1,000,000	1,000,000						1,000,000		48,808	48,808	22,454	07/18/2029	1.G FE
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC	D	06/17/2021	Various		8,584,336	8,000,000	8,000,000	8,000,000						8,000,000		584,336	584,336	227,717	07/16/2030	1.G FE
60855R-AG-5	MOLINA HEALTHCARE INC		04/12/2021	JPMORGAN CHASE & CO.		7,540,616	7,173,000	7,335,500	7,230,223		(8,421)		(8,421)		7,221,803		318,814	318,814	159,574	11/15/2022	3.C FE
60871R-AF-7	MOLSON COORS BREWING CO		04/16/2021	Various		11,230,570	11,200,000	11,200,574	11,200,063		11		11		11,200,074		30,496	30,496	177,963	07/15/2021	2.C FE
60871R-AG-5	MOLSON COORS BREWING CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,123,618	2,000,000	1,878,620	1,924,605		3,088		3,088		1,927,693		195,925	195,925	42,667	07/15/2026	2.C FE
60920L-AE-4	MONDELEZ INTERNATIONAL HOLDINGS NE		04/12/2021	Jane Street Execution Services, LLC		1,228,920	1,200,000	1,199,688	1,199,819		30		30		1,199,849		29,071	29,071	14,521	09/19/2022	2.B FE
609207-AR-6	MONDELEZ INTERNATIONAL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,197,920	2,000,000	1,989,240	1,991,869		363		363		1,992,232		205,688	205,688	45,917	02/13/2026	2.B FE
61744Y-AN-8	MORGAN STANLEY		06/07/2021	Various		35,028,530	33,500,000	33,424,625	33,467,418		6,091		6,091		33,473,510		1,555,020	1,555,020	483,290	01/23/2023	1.G FE
61746B-EF-9	MORGAN STANLEY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,096,693	1,000,000	983,110	989,017		407		407		989,423		107,270	107,270	25,274	01/20/2027	1.G FE
61761J-VL-0	MORGAN STANLEY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,094,661	1,000,000	1,007,680	1,004,042		(248)		(248)		1,003,793		90,868	90,868	16,239	10/23/2024	1.G FE
61945C-AF-0	MOSAIC CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,077,550	2,000,000	1,999,820	1,999,929		9		9		1,999,938		77,612	77,612	24,556	11/15/2022	2.C FE
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		05/21/2021	Various		1,647,556	1,661,000	1,661,000	1,632,431	28,569			28,569		1,661,000		(13,444)	(13,444)	54,652	11/01/2028	4.C FE
55336V-AQ-3	MPLX LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,047,923	1,000,000	999,310	999,687		34		34		999,722		48,202	48,202	18,375	03/15/2023	2.B FE
55336V-AR-1	MPLX LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,103,143	1,000,000	995,510	996,618		101		101		996,719		106,424	106,424	21,778	03/15/2028	2.B FE
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		06/24/2021	Various		4,125,133	3,872,000	3,852,640	3,854,888		702		702		3,855,590		269,542	269,542	151,234	08/01/2029	3.A FE
55354G-AK-6	MSCI INC		04/29/2021	BANK OF AMERICA/MERRILL LYNCH		2,528,488	2,485,000	2,503,638			(246)		(246)		2,503,391		25,096	25,096	15,514	09/01/2030	3.B FE
624758-AF-5	MUELLER WATER PRODUCTS INC		05/18/2021	KEYBANC CAPITAL MARKETS		1,710,625	1,700,000	1,700,000							1,700,000		10,625	10,625		06/15/2029	
90520E-AH-4	MUFG UNION BANK NA		04/19/2021	Mischler Financial Group		11,066,004	10,800,000	10,786,608	10,794,387		1,350		1,350		10,795,737		270,267	270,267	189,000	04/01/2022	1.F FE
626738-AF-5	MURPHY OIL USA INC		05/06/2021	Various		7,238,375	7,330,000	7,337,238			(218)		(218)		7,337,020		(98,645)	(98,645)	71,586	02/15/2031	3.B FE
63254W-AA-8	NATIONAL AUSTRALIA BANK LTD	D	04/22/2021	Market Axess		5,634,569	5,600,000	5,600,000	5,600,000						5,600,000		34,569	34,569	12,791	12/13/2022	1.D FE
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,158,977	2,000,000	2,000,000	2,000,000						2,000,000		158,977	158,977	58,173	08/01/2024	2.A FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2021	SCHEDULED REDEMPTION		14,835	15,765	8,086	9,776	51	5,009		5,059		14,835				304	10/01/2041	6. *
64110D-AL-8	NETAPP INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,020,368	1,000,000	999,340	999,406		32		32		999,438		20,929	20,929	5,156	06/22/2025	2.B FE
64952W-DA-8	NEW YORK LIFE GLOBAL FUNDING		04/23/2021	STIFEL CAPITAL MARKETS		4,033,840	4,000,000	3,996,600	3,999,297		378		378		3,999,676		34,164	34,164	94,250	08/06/2021	1.A FE
65120F-AD-6	NEWCREST FINANCE PTY LTD	D	04/07/2021	BANK OF AMERICA/MERRILL LYNCH		5,275,600	5,000,000	4,983,900	4,984,772		380		380		4,985,152		290,448	290,448	65,903	05/13/2030	2.B FE
65336Y-AN-3	NEXSTAR BROADCASTING INC		05/06/2021	Various		10,817,500	10,600,000	10,600,000	10,600,000						10,600,000		217,500	217,500	299,910	11/01/2028	4.C FE
65343H-AA-9	NEXSTAR ESCROW INC		05/11/2021	Various		9,156,990	8,652,000	9,018,780	8,978,084		(23,711)		(23,711)		8,954,373		202,617	202,617	400,053	07/15/2027	4.C FE
65339K-AS-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/13/2021	KEYCORP		907,074	900,000	908,838	904,042		(1,747)		(1,747)		902,296		4,778	4,778	13,457	09/01/2021	2.A FE
65339K-BF-6	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/13/2021	Market Axess		1,229,064	1,200,000	1,198,872	1,199,517		110		110		1,199,627		29,437	29,437	18,753	04/01/2022	2.A FE
65339K-BG-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		05/17/2021	GOLDMAN, SACHS & CO.		14,855,347	13,900,000	13,965,987	13,948,304		(5,509)		(5,509)		13,942,795		912,552	912,552	277,305	04/01/2024	2.A FE
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/01/2021	ALLSTATE MICHIGAN AUTO		2,112,714	2,000,000	1,997,160	1,997,548		133		133		1,997,682		115,033	115,033	22,917	05/01/2025	2.A FE
65342R-AD-2	NFP CORP		05/18/2021	BANK OF AMERICA/MERRILL LYNCH		4,834,524	4,643,000	4,847,720	4,842,318		(14,491)		(14,491)		4,827,828		6,696	6,696	245,980	08/15/2028	5.B FE
65409Q-BD-3	NIELSEN FINANCE LLC/NIELSEN FINANC		05/28/2021	GOLDMAN, SACHS & CO.		2,273,625	2,150,000	2,150,000	2,150,000						2,150,000		123,625	123,625	83,313	10/01/2028	4.B FE
65409Q-BH-4	NIELSEN FINANCE LLC/NIELSEN FINANC		06/03/2021	WELLS FARGO		2,005,000	2,000,000	2,000,000							2,000,000		5,000	5,000	2,250	07/15/2029	4.B FE
65473Q-BE-2	NISOURCE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,084,538	1,000,000	1,075,950	1,067,637		(2,469)		(2,469)		1,065,168		19,371	19,371	13,184	05/15/2027	2.B FE
65535H-AP-4	NOMURA HOLDINGS INC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,067,951	2,000,000	2,000,000	2,000,000						2,000,000		67,951	67,951	37,513	01/16/2025	2.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
65548P-AF-3	NORBORD INC	A	05/06/2021	ASSIGNMENT OF SECURITIES		4,468,942	4,101,000	4,109,258	4,107,167		(555)		(555)		4,106,612		(5,612)	(5,612)	558,553	07/15/2027	3.A FE
65557C-AY-9	NORDEA BANK AB	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,151,562	2,000,000	1,997,300	1,998,501		135		135		1,998,636		152,927	152,927	44,375	08/30/2023	1.F FE
655844-BT-4	NORFOLK SOUTHERN CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,080,227	1,000,000	998,470	998,964		37		37		999,001		81,226	81,226	10,500	06/01/2027	2.A FE
666807-BN-1	NORTHROP GRUMMAN CORP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,144,313	2,000,000	1,998,940	1,999,235		24		24		1,999,260		145,053	145,053	46,222	01/15/2028	2.B FE
66977W-AN-9	NOVA CHEMICALS CORP	A	05/11/2021	Various		505,105	500,000	515,000	501,934		(1,195)		(1,195)		500,739		(10,634)	(10,634)	35,417	08/01/2023	3.C FE
66977W-AS-8	NOVA CHEMICALS CORP	A	04/27/2021	Various		4,003,740	4,000,000	4,000,000							4,000,000		3,740	3,740		05/15/2029	3.C FE
629377-CP-5	NRG ENERGY INC		04/01/2021	ALLSTATE MICHIGAN AUTO		991,478	1,000,000	998,590	998,605		46		46		998,651		(7,174)	(7,174)	8,099	12/02/2027	2.C FE
62954W-AC-9	NTT FINANCE CORP	D	05/06/2021	MITSUBISHI UFJ SECURITIES (USA)		4,985,250	5,000,000	5,000,000							5,000,000		(14,750)	(14,750)	10,813	04/03/2026	1.F FE
67054K-AA-7	NUMERICABLE SFR SA	D	05/01/2021	ASSIGNMENT OF SECURITIES		1,044,138	1,007,000	871,055	883,324		5,689		5,689		889,013		117,987	117,987	96,139	05/01/2026	4.B FE
67077M-AE-8	NUTRIEN LTD	A	04/01/2021	ALLSTATE MICHIGAN AUTO		2,240,505	2,000,000	1,997,943	1,997,063		110		110		1,997,173		243,332	243,332	23,556	12/15/2026	2.B FE
67079B-AA-8	NUTRITION & BIOSCIENCES INC		05/19/2021	EXCHANGE		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				21,171	09/15/2022	2.B FE
67079B-AB-6	NUTRITION & BIOSCIENCES INC		05/19/2021	EXCHANGE		14,700,000	14,700,000	14,700,000	14,700,000						14,700,000				122,047	10/01/2025	2.B FE
67079B-AC-4	NUTRITION & BIOSCIENCES INC		05/19/2021	Various		11,677,098	11,700,000	11,699,883	11,699,888		6		6		11,699,893		(22,795)	(22,795)	142,240	10/15/2027	2.B FE
67079B-AF-7	NUTRITION & BIOSCIENCES INC		06/01/2021	EXCHANGE		3,749,667	3,750,000	3,749,663	3,749,664		3		3		3,749,667				92,119	12/01/2050	2.B FE
62954H-AA-6	NXP BV	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,098,400	1,000,000	1,076,950	1,067,298		(2,887)		(2,887)		1,064,411		33,989	33,989	11,087	06/18/2026	2.C FE
62954H-AE-8	NXP BV	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,048,381	1,000,000	1,012,200	1,010,673		(585)		(585)		1,010,088		38,293	38,293	11,250	05/01/2025	2.C FE
674215-AL-2	OASIS PETROLEUM INC		05/26/2021	JPMORGAN CHASE & CO.		1,721,250	1,700,000	1,700,000							1,700,000		21,250	21,250		06/01/2026	
67091G-AE-3	OCI NV	D	04/08/2021	CALLED @ 103.000		824,000	800,000	800,000	800,000						800,000				42,397	10/15/2025	3.B FE
680665-AL-0	OLIN CORP		06/30/2021	CANTOR FITZGERALD		1,567,079	1,423,000	1,423,000	1,423,000						1,423,000		144,079	144,079	73,596	08/01/2029	3.C FE
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		991,134	1,000,000	982,490	982,811		357		357		983,168		7,967	7,967	16,125	02/01/2031	2.C FE
682680-BB-8	ONEOK INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,005,904	1,000,000	998,970	999,042		23		23		999,064		6,840	6,840	16,878	03/15/2030	2.B FE
683715-AC-0	OPEN TEXT CORP	A	06/09/2021	BANK OF AMERICA/MERRILL LYNCH		1,896,450	1,880,000	1,884,700	1,884,258		(428)		(428)		1,883,830		12,620	12,620	59,899	02/15/2028	3.B FE
68389X-BM-6	ORACLE CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		2,097,883	2,000,000	2,085,780	2,074,816		(3,213)		(3,213)		2,071,603		26,281	26,281	37,689	07/15/2026	2.A FE
68389X-BW-4	ORACLE CORPORATION		04/19/2021	Various		13,768,786	13,499,000	13,697,248	12,118,167		(2,636)		(2,636)		13,695,462		73,323	73,323	264,850	04/01/2040	2.A FE
68621C-AA-7	ORIFLAME INVESTMENT HOLDING PLC	D	04/27/2021	Various		4,530,600	4,500,000	4,500,000							4,500,000		30,600	30,600		05/04/2026	
68902V-AL-1	OTIS WORLDWIDE CORP		04/12/2021	BNP CAPITAL MARKETS		999,120	1,000,000	999,863	999,864		2		2		999,866		(746)	(746)	5,100	02/15/2040	2.B FE
694308-JD-0	PACIFIC GAS AND ELECTRIC COMPANY		05/13/2021	MIZUHO SECURITIES USA INC.		15,007,050	15,000,000	15,000,000	15,000,000						15,000,000		7,050	7,050	106,851	06/16/2022	2.C FE
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		978,808	1,000,000	998,140	998,270		61		61		998,331		(19,524)	(19,524)	16,450	08/01/2027	2.C FE
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		901,399	1,000,000	995,010	995,104		45		45		995,149		(93,750)	(93,750)	25,850	08/01/2040	2.C FE
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II		05/06/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		5,025,750	5,000,000	4,988,900	4,990,021		778		778		4,990,800		34,950	34,950	22,667	06/24/2025	1.D FE
695156-AR-0	PACKAGING CORP OF AMERICA		04/01/2021	ALLSTATE MICHIGAN AUTO		1,086,968	1,000,000	997,160	998,828		74		74		998,902		88,066	88,066	19,872	09/15/2024	2.B FE
69832A-AA-4	PANASONIC CORP	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,046,778	2,000,000	2,000,000	2,000,000						2,000,000		46,778	46,778	35,504	07/19/2022	2.A FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		06/28/2021	Various		7,976,910	7,527,000	7,843,574	7,765,483		(31,521)		(31,521)		7,733,963		218,887	218,887	310,340	05/15/2026	4.A FE
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		05/12/2021	JPMORGAN CHASE & CO.		3,530,625	3,500,000	3,500,000							3,500,000		30,625	30,625		05/15/2029	
70137W-AG-3	PARKLAND CORP	A	05/28/2021	Various		8,090,000	8,000,000	8,000,000							8,000,000		90,000	90,000	17,708	10/01/2029	3.B FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		06/01/2021	SCHEDULED REDEMPTION		150,000	150,000	145,065	145,516		4,484		4,484		150,000				5,135	12/30/2024	5.A
703343-AD-5	PATRICK INDUSTRIES INC		04/19/2021	Various		5,618,358	5,600,000	5,600,000							5,600,000		18,358	18,358	197	05/01/2029	
70450Y-AF-0	PAYPAL HOLDINGS INC		05/07/2021	Various		20,877,810	20,500,000	20,515,140	20,512,128		(1,218)		(1,218)		20,510,910		366,900	366,900	118,950	06/01/2023	2.A FE
70450Y-AG-8	PAYPAL HOLDINGS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,018,016	1,000,000	999,800	999,824		10		10		999,833		18,183	18,183	5,500	06/01/2025	2.A FE
707569-AV-1	PENN NATIONAL GAMING INC		06/24/2021	JPMORGAN CHASE & CO.		2,635,000	2,635,000	2,635,000							2,635,000					07/01/2029	
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		04/01/2021	BANK OF AMERICA/MERRILL LYNCH		2,092,638	2,017,000	2,061,070	2,059,031		(2,691)		(2,691)		2,056,340		36,298	36,298	56,315	10/15/2025	4.A FE
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC		04/08/2021	BANK OF AMERICA/MERRILL LYNCH		962,500	1,000,000	1,000,000							1,000,000		(37,500)	(37,500)	7,201	02/15/2029	4.A FE
709599-AY-0	PENSKE TRUCK LEASING CO LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,555,636	1,500,000	1,496,580	1,498,569		158		158		1,498,727		56,909	56,909	22,163	03/14/2023	2.B FE
709599-BD-5	PENSKE TRUCK LEASING CO LP		04/06/2021	WELLS FARGO		12,726,358	12,633,000	12,624,283	12,630,916		969		969		12,631,885		94,473	94,473	318,931	07/29/2021	2.B FE
709599-BE-3	PENSKE TRUCK LEASING CO LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,119,659	1,000,000	997,320	997,975		90		90		998,065		121,594	121,594	29,914	01/29/2026	2.B FE
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC		04/01/2021	ALLSTATE MICHIGAN AUTO		938,389	1,000,000	995,940	996,069		129		129		996,199		(57,809)	(57,809)	6,250	04/01/2028	2.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
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC		04/13/2021	Market Axess		924,940	1,000,000	991,580	991,764		213		213		991,977		(67,037)	(67,037)	8,757	04/01/2031	2.A FE
714295-AC-6	PERRIGO CO		05/26/2021	GOLDMAN, SACHS & CO.		5,391,050	5,000,000	4,978,950	4,990,707		894		894		4,991,601		399,449	399,449	88,292	12/15/2024	2.C FE
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		05/26/2021	Various		11,097,580	11,000,000	10,908,700	10,912,870		3,226		3,226		10,916,096		181,484	181,484	156,281	06/15/2030	2.C FE
718546-AW-4	PHILLIPS 66		06/17/2021	BARCLAYS		6,701,901	6,837,000	6,790,850	6,792,591		1,893		1,893		6,794,484		(92,583)	(92,583)	75,948	12/15/2030	2.A FE
72147K-AF-5	PILGRIMS PRIDE CORP		06/03/2021	BANK OF AMERICA/MERRILL LYNCH		2,015,000	2,000,000	1,979,880			265		265		1,980,145		34,855	34,855	13,931	04/15/2031	4.A FE
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,490,620	1,500,000	1,499,850	1,499,866		7		7		1,499,873		(9,253)	(9,253)	5,742	06/15/2025	1.G FE
723787-AU-1	PIONEER NATURAL RESOURCES COMPANY		06/09/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		2,005,140	2,000,000	1,999,880			4		4		1,999,884		5,256	5,256	703	05/15/2023	2.B FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		06/17/2021	JPMORGAN CHASE & CO.		931,643	850,000	765,179	768,923		765		765		769,688		161,954	161,954	35,403	02/15/2045	3.A FE
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		04/01/2021	ALLSTATE MICHIGAN AUTO		1,095,305	1,000,000	998,460	999,183		38		38		999,221		96,084	96,084	21,442	10/15/2025	3.A FE
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		04/01/2021	ALLSTATE MICHIGAN AUTO		996,399	1,000,000	998,010	998,223		42		42		998,265		(1,866)	(1,866)	10,453	12/15/2029	3.A FE
69353R-FP-8	PNC BANK NATIONAL ASSOCIATION		04/23/2021	PNC CAPITAL MARKETS LLC		9,243,056	9,200,000	9,200,000	9,200,000						9,200,000		43,056	43,056	156,860	07/22/2022	1.F FE
737446-AP-9	POST HOLDINGS INC		06/01/2021	Various		7,549,743	7,067,000	7,075,675	7,074,425		(376)		(376)		7,074,048		475,694	475,694	177,454	12/15/2029	4.B FE
737446-AQ-7	POST HOLDINGS INC		04/29/2021	Various		8,692,500	8,625,000	8,820,480	8,804,908	6,759	(8,174)		(1,415)		8,803,493		(110,993)	(110,993)	208,992	04/15/2030	4.B FE
737446-AR-5	POST HOLDINGS INC		05/19/2021	Various		22,620,035	22,833,000	22,833,000							22,833,000		(212,965)	(212,965)	141,462	09/15/2031	4.B FE
69352P-AD-5	PPL CAPITAL FUNDING INC		06/30/2021	Various		8,606,847	8,317,000	8,736,174	8,585,328		(90,832)		(90,832)		8,494,496		(137,159)	(137,159)	438,722	06/15/2022	2.A FE
69352P-AE-3	PPL CAPITAL FUNDING INC		05/18/2021	U.S. BANCORP		6,024,808	5,800,000	6,077,530	5,995,573		(38,877)		(38,877)		5,956,696		68,112	68,112	95,297	12/01/2022	2.A FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		05/12/2021	DISTRIBUTION		14											14	14		08/14/2026	3.B FE
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		04/28/2021	ASSIGNMENT OF SECURITIES		602	602										602	602		11/15/2026	2.C FE
740212-AM-7	PRECISION DRILLING CORPORATION	A	06/09/2021	CANTOR FITZGERALD		1,013,750	1,000,000	992,530							992,530		21,220	21,220		01/15/2029	4.A FE
74112B-AM-7	PRESTIGE BRANDS INC		06/22/2021	JEFFERIES & COMPANY, INC.		2,572,031	2,655,000	2,655,000							2,655,000		(82,969)	(82,969)	31,252	04/01/2031	4.B FE
74256L-EE-5	PRINCIPAL LIFE GLOBAL FUNDING I		05/06/2021	CREDIT AGRICOLE		4,028,280	4,000,000	3,996,720	3,997,053		230		230		3,997,283		30,997	30,997	19,028	06/23/2025	1.E FE
69362B-BB-7	PSEG POWER LLC		05/17/2021	ASSIGNMENT OF SECURITIES		8,500,000	8,500,000	8,484,615	8,498,506		1,239		1,239		8,499,745		255	255	107,667	06/15/2021	2.B FE
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL		06/01/2021	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		48,451											48,451	48,451		06/01/2021	1.E FE
744573-AK-2	PUBLIC SERVICE ENTERPRISE GROUP IN		04/12/2021	TD SECURITIES		2,017,100	2,000,000	1,996,200	1,999,312		224		224		1,999,536		17,564	17,564	16,556	11/15/2021	2.A FE
744573-AL-0	PUBLIC SERVICE ENTERPRISE GROUP IN		04/06/2021	WELLS FARGO		17,769,664	17,200,000	17,178,156	17,191,521		1,194		1,194		17,192,715		576,949	576,949	181,054	11/15/2022	2.B FE
74759B-AF-0	QTS REALTY TRUST INC		05/25/2021	JEFFERIES & COMPANY, INC.		5,100,375	5,025,000	5,013,750	5,014,032		493		493		5,014,525		85,850	85,850	118,610	10/01/2028	3.C FE
731572-AA-1	RALPH LAUREN CORP		04/06/2021	TD SECURITIES		9,136,890	9,000,000	8,989,200	8,992,230		1,425		1,425		8,993,656		143,234	143,234	48,025	06/15/2022	1.G FE
75281A-BH-1	RANGE RESOURCES CORPORATION		05/18/2021	BANK OF AMERICA/MERRILL LYNCH		2,781,250	2,500,000	2,541,900			(1,415)		(1,415)		2,540,485		240,765	240,765	75,625	01/15/2029	4.B FE
75383K-AA-2	RAPTOR ACQ/RAPTOR CO-ISS	C	06/18/2021	Various		3,031,875	3,000,000	3,000,000							3,000,000		31,875	31,875		11/01/2026	4.A FE
75513E-CE-9	RAYTHEON TECHNOLOGIES CORPORATION		05/07/2021	Various		17,328,283	17,000,000	16,984,531	16,985,201		4,204		4,204		16,989,405		338,878	338,878	305,114	03/15/2022	2.A FE
75513E-CG-4	RAYTHEON TECHNOLOGIES CORPORATION		04/16/2021	FIFTH THIRD SECURITIES, INC.		9,184,714	8,600,000	8,580,138	8,580,459		1,742		1,742		8,582,201		602,513	602,513	163,591	03/15/2024	2.A FE
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		04/14/2021	Various		6,812,376	7,299,000	7,291,555	7,291,817		198		198		7,292,016		(479,640)	(479,640)	86,574	09/15/2030	2.C FE
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUND		04/07/2021	SMBC Nikko Securities America, Inc		5,272,950	5,000,000	4,986,100	4,987,822		506		506		4,988,328		284,622	284,622	98,542	01/21/2027	1.E FE
74949L-AB-8	RELX CAPITAL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,106,716	2,000,000	2,090,320	2,064,730		(7,176)		(7,176)		2,057,554		49,162	49,162	37,917	03/16/2023	2.A FE
75972A-AD-5	RENEWABLE ENERGY GROUP INC		05/06/2021	Various		859,050	830,000	830,000							830,000		29,050	29,050		06/01/2028	
760759-AU-4	REPUBLIC SERVICES INC		06/30/2021	Various		26,955,204	25,580,000	26,079,806	25,986,859		(42,467)		(42,467)		25,944,392		1,010,812	1,010,812	485,693	08/15/2024	2.B FE
760759-AV-2	REPUBLIC SERVICES INC		04/07/2021	JEFFERIES & COMPANY, INC.		7,873,377	7,900,000	7,876,853	7,878,606		572		572		7,879,178		(5,801)	(5,801)	110,029	03/01/2030	2.B FE
760759-AZ-3	REPUBLIC SERVICES INC		04/12/2021	Jane Street Execution Services, LLC		1,124,088	1,200,000	1,199,280	1,199,286		17		17		1,199,303		(75,215)	(75,215)	3,442	02/15/2032	2.B FE
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		05/10/2021	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000	3,000,000							3,000,000				31,875	02/15/2029	4.A FE
74965L-AA-9	RLJ LODGING TRUST LP		06/14/2021	Various		5,317,099	5,275,000	5,275,000							5,275,000		42,099	42,099		07/01/2026	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
77314E-AA-6	ROCKET SOFTWARE INC		05/25/2021	JEFFERIES & COMPANY, INC.		1,946,000	2,000,000	2,000,000							2,000,000		(54,000)	(54,000)	41,528	02/15/2029	5.B FE
776743-AC-0	ROPER TECHNOLOGIES INC		04/13/2021	Various		5,328,560	5,250,000	5,241,758	5,248,328		474		474		5,248,802		79,758	79,758	46,686	12/15/2021	2.A FE
78013X-W2-0	ROYAL BANK OF CANADA	A	05/10/2021	WELLS FARGO		6,478,724	6,009,000	6,551,719			(71,172)		(71,172)		6,480,547		(1,823)	(1,823)	134,017	10/05/2023	1.F FE
78081B-AA-1	ROYALTY PHARMA PLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,997,920	2,000,000	1,986,440	1,987,916		1,118		1,118		1,989,034		8,886	8,886	8,708	09/02/2023	2.C FE
78081B-AE-3	ROYALTY PHARMA PLC		04/08/2021	DEUTSCHE BANK AG		4,395,060	4,500,000	4,300,020	4,302,302		1,951		1,951		4,304,252		90,808	90,808	90,750	09/02/2040	2.C FE
78109Q-AE-8	RRAM 2017-2A A2 CLO		04/12/2021	CALLED @ 100.000		9,000,000	9,000,000	8,942,105			1,976		1,976		8,944,081		55,919	55,919	82,295	10/15/2029	1.C FE
78109Q-AG-3	RRAM 2017-2A B CLO		04/12/2021	CALLED @ 100.000		2,750,000	2,750,000	2,700,873			1,834		1,834		2,702,707		47,293	47,293	30,615	10/15/2029	1.F FE
78355H-KG-3	RYDER SYSTEM INC		06/09/2021	CANTOR FITZGERALD		15,720,450	15,000,000	14,959,500	14,981,649		3,657		3,657		14,985,305		735,145	735,145	396,667	03/01/2023	2.B FE
78355H-KH-1	RYDER SYSTEM INC		05/17/2021	BANK MONTREAL / NESBITT BURNS		1,285,528	1,210,000	1,302,345			(14,426)		(14,426)		1,287,919		(2,391)	(2,391)	20,167	06/09/2023	2.B FE
78355H-KK-4	RYDER SYSTEM INC		06/16/2021	BNP CAPITAL MARKETS		7,541,800	7,000,000	6,995,660	6,997,400		394		394		6,997,794		544,006	544,006	148,434	12/01/2023	2.B FE
78355H-KL-2	RYDER SYSTEM INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,158,795	2,000,000	1,998,120	1,998,766		91		91		1,998,857		159,938	159,938	39,136	03/18/2024	2.B FE
78409V-AM-6	S&P GLOBAL INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,133,026	2,000,000	1,983,982	1,989,483		398		398		1,989,881		143,145	143,145	40,808	01/22/2027	1.G FE
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		04/19/2021	Various		5,772,498	5,000,000	5,000,000	5,000,000						5,000,000		772,498	772,498	110,547	05/01/2038	2.A FE
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC		04/15/2021	Various		6,757,265	5,702,000	5,702,000	5,702,000						5,702,000		1,055,265	1,055,265	127,917	05/01/2048	2.A FE
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,128,267	1,000,000	1,118,030	1,060,803		(4,248)		(4,248)		1,056,556		71,711	71,711	21,722	05/15/2024	2.C FE
79970Y-AB-1	SANCHEZ ENERGY CORP		06/23/2021	COWEN and COMPANY		32,250	1,720,000	4,300	4,300						4,300		27,950	27,950		06/30/2021	6. *
80007R-AK-1	SANDS CHINA LTD	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,062,170	1,000,000	999,118			26		26		999,143		63,027	63,027	8,761	01/08/2026	2.C FE
80282K-BB-1	SANTANDER HOLDINGS USA INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,070,632	1,000,000	998,040	998,252		92		92		998,344		72,288	72,288	11,404	06/02/2025	2.A FE
80283L-AY-9	SANTANDER UK PLC	D	04/16/2021	SANTANDER INVESTMENT SECURITIES INC		6,604,514	6,424,000	6,420,081	6,421,317		389		389		6,421,707		182,808	182,808	103,426	01/13/2023	1.E FE
78403D-AL-4	SBA TOWER TRUST ABS		05/14/2021	ASSIGNMENT OF SECURITIES		18,400,000	18,400,000	18,218,366	18,228,247		1,530		1,530		18,229,777		170,223	170,223	246,118	04/15/2047	1.F FE
78433B-AB-4	SCIH SALT HOLDINGS INC		05/24/2021	DEUTSCHE BANK AG		2,970,000	3,000,000	3,000,000							3,000,000		(30,000)	(30,000)	16,010	05/01/2029	5.B FE
81180W-BA-8	SEAGATE HDD CAYMAN		06/25/2021	BANK OF AMERICA/MERRILL LYNCH		3,623,700	3,760,000	3,760,000	3,760,000						3,760,000		(136,300)	(136,300)	65,604	07/15/2029	3.A FE
816851-BG-3	SEMPRA ENERGY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,607,810	1,500,000	1,489,485	1,492,221		244		244		1,492,465		115,345	115,345	34,000	02/01/2028	2.A FE
81728U-AA-2	SENSATA TECHNOLOGIES INC		05/26/2021	JPMORGAN CHASE & CO.		3,230,469	3,125,000	3,145,000	3,142,984		(667)		(667)		3,142,317		88,152	88,152	107,476	02/15/2030	3.C FE
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		06/09/2021	JPMORGAN CHASE & CO.		2,744,000	2,800,000	2,800,000	2,800,000						2,800,000		(56,000)	(56,000)	79,013	08/15/2030	3.C FE
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,115,596	1,000,000	992,300	993,699		172		172		993,871		121,725	121,725	14,854	11/13/2028	1.D FE
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)		04/01/2021	ALLSTATE MICHIGAN AUTO		1,040,745	1,000,000	1,046,500	1,042,775		(1,121)		(1,121)		1,041,654		(909)	(909)	18,519	08/15/2029	2.B FE
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,171,847	2,000,000	1,997,980	1,998,667		48		48		1,998,715		173,131	173,131	36,833	03/16/2027	1.E FE
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	05/06/2021	MORGAN STANLEY		5,000,700	5,000,000	4,994,900			163		163		4,995,063		5,637	5,637	9,833	03/11/2026	1.E FE
82845L-AA-8	SILVERSEA CRUISES		06/28/2021	ASSIGNMENT OF SECURITIES		1,893,229	1,827,000	1,872,313	1,848,299		(4,806)		(4,806)		1,843,493		(16,493)	(16,493)	186,544	02/01/2025	3.C FE
829259-BA-7	SINCLAIR TELEVISION GROUP INC		04/19/2021	BANK OF AMERICA/MERRILL LYNCH		1,174,500	1,200,000	1,200,000	1,200,000						1,200,000		(25,500)	(25,500)	18,838	12/01/2030	3.C FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		06/17/2021	Market Axess		752,144	698,000	726,793	722,518		(3,028)		(3,028)		719,491		32,653	32,653	56,868	07/01/2025	4.B FE
78454L-AN-0	SM ENERGY CO		06/21/2021	BARCLAYS		2,355,513	2,315,000	2,183,363	1,863,575	339,054	7,522		346,576		2,210,151		145,361	145,361	120,669	09/15/2026	5.A FE
78454L-AW-0	SM ENERGY CO		06/14/2021	BANK OF AMERICA/MERRILL LYNCH		2,126,250	2,100,000	2,100,000							2,100,000		26,250	26,250		07/15/2028	4.A FE
83192P-AA-6	SMITH & NEPHEW PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		940,986	1,000,000	1,000,000	1,000,000						1,000,000		(59,014)	(59,014)	9,426	10/14/2030	2.B FE
832248-AY-4	SMITHFIELD FOODS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,039,999	2,000,000	2,041,460	2,010,861		(2,481)		(2,481)		2,008,380		31,619	31,619	44,667	02/01/2022	2.C FE
83609R-AJ-0	SNDPT 2017-1A AR CLO		04/23/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	997,106			2,894		2,894		1,000,000				6,892	01/23/2029	1.A FE
83368R-AZ-5	SOCIETE GENERALE SA	D	04/01/2021	ALLSTATE MICHIGAN AUTO		982,339	1,000,000	1,000,000	1,000,000						1,000,000		(17,661)	(17,661)	4,423	12/14/2026	2.B FE
842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		2,183,635	2,000,000	2,052,900	2,046,008		(2,346)		(2,346)		2,043,662		139,973	139,973	49,333	08/01/2025	1.G FE
842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		967,654	1,000,000	999,050	999,118		21		21		999,139		(31,485)	(31,485)	7,500	06/01/2030	1.G FE
842587-CV-7	SOUTHERN CO		04/01/2021	ALLSTATE MICHIGAN AUTO		1,070,135	1,000,000	1,062,630	1,056,069		(2,414)		(2,414)		1,053,656		16,479	16,479	24,375	07/01/2026	2.B FE
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORPO		04/13/2021	BNP CAPITAL MARKETS		1,870,400	2,000,000	1,993,400	1,993,609		169		169		1,993,778		(123,378)	(123,378)	8,750	01/15/2031	2.A FE
85205T-AM-2	SPIRIT AEROSYSTEMS INC		05/26/2021	Various		3,928,088	3,724,000	3,744,401	3,743,058		(2,398)		(2,398)		3,740,660		187,427	187,427	132,037	01/15/2025	3.C FE
84859B-AA-9	SPIRIT IP CAYMAN LTD		05/10/2021	ASSIGNMENT OF SECURITIES		6,078,242	5,628,002	5,816,451	5,804,594		(15,034)		(15,034)		5,789,560		(161,558)	(161,558)	741,646	09/20/2025	3.C FE
85208N-AD-2	SPRINT SPECTRUM CO LLC		06/20/2021	SCHEDULED REDEMPTION		787,500	787,500	787,500	787,500						787,500				18,656	03/20/2025	2.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
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/20/2021	SCHEDULED REDEMPTION		2,317,188	2,317,188	2,291,973	2,301,981		15,207		15,207		2,317,188				38,929	03/20/2023	2.A FE
852234-AM-5	SQUARE INC		06/03/2021	Various		2,901,000	2,900,000	2,900,000							2,900,000		1,000	1,000	3,189	06/01/2031	3.B FE
83283W-AC-7	SRM ESCROW ISSUER LLC		06/24/2021	EXCHANGE		18,006,097	17,400,000	18,009,000			(8,162)		(8,162)		18,000,838		5,258	5,258	153,700	11/01/2028	
853496-AG-2	STANDARD INDUSTRIES INC		04/27/2021	Various		5,451,100	5,400,000	5,400,000	5,400,000						5,400,000		51,100	51,100	195,820	07/15/2030	3.B FE
853496-AH-0	STANDARD INDUSTRIES INC		04/26/2021	BANK OF AMERICA/MERRILL LYNCH		2,790,000	3,000,000	2,946,000	2,947,183		1,435		1,435		2,948,618		(158,618)	(158,618)	69,469	01/15/2031	3.B FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		04/26/2021	DEUTSCHE BANK AG		4,539,495	4,418,000	4,411,480	4,411,985		275		275		4,412,260		127,235	127,235	155,244	02/15/2027	3.B FE
855244-AN-9	STARBUCKS CORPORATION		05/07/2021	Various		15,711,636	15,000,000	14,995,200	14,997,833		338		338		14,998,171		713,465	713,465	316,639	03/01/2023	2.B FE
855244-AQ-2	STARBUCKS CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,101,842	1,000,000	999,080	999,367		32		32		999,398		102,443	102,443	23,856	08/15/2025	2.A FE
855244-AW-9	STARBUCKS CORPORATION		04/12/2021	Jane Street Execution Services, LLC		2,678,805	2,700,000	2,672,514	2,674,230		720		720		2,674,950		3,855	3,855	35,775	03/12/2030	2.B FE
855244-AZ-2	STARBUCKS CORPORATION		04/12/2021	BARCLAYS		2,017,280	2,000,000	1,994,500	1,994,799		133		133		1,994,932		22,348	22,348	21,108	11/15/2030	2.A FE
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		04/17/2021	Various		14,283	32,240	1,128	1,128	1,128			1,128		1,128		13,155	13,155		04/17/2022	6. *
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		04/17/2021	Various		103,769	234,204	8,197	8,197	8,197			8,197		8,197		95,572	95,572		04/17/2022	6. *
863667-BA-8	STRYKER CORPORATION		05/06/2021	Various		6,516,615	6,500,000	6,484,790	6,486,483		962		962		6,487,445		29,170	29,170	27,616	06/15/2025	2.A FE
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		06/22/2021	Various		3,399,000	3,350,000	3,350,000							3,350,000		49,000	49,000	7,292	05/31/2031	4.A FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		05/24/2021	Various		5,543,942	5,433,000	5,310,758	5,342,342		7,689		7,689		5,350,030		30,921	30,921	391,214	03/01/2025	4.A FE
86562M-AH-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D	04/06/2021	BARCLAYS		8,599,450	8,500,000	8,500,000	8,500,000						8,500,000		99,450	99,450	97,443	10/19/2021	1.G FE
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	04/01/2021	ALLSTATE MICHIGAN AUTO		2,000,082	2,000,000	2,000,000	2,000,000						2,000,000		82	82	21,537	07/08/2025	1.G FE
86960B-AT-9	SVENSKA HANDELSBANKEN AB	D	05/24/2021	MATURED		6,000,000	6,000,000	5,993,220	5,999,064		936		936		6,000,000				100,500	05/24/2021	1.C FE
87166B-AA-0	SYNEOS HEALTH INC		05/03/2021	Various		5,213,975	5,300,000	5,300,000	5,300,000						5,300,000		(86,025)	(86,025)	83,591	01/15/2029	4.B FE
874060-AC-0	TAKEDA PHARMACEUTICAL CO LTD	D	05/17/2021	ASSIGNMENT OF SECURITIES		6,080,940	6,000,000	5,994,900	5,998,763		443		443		5,999,206		794	794	203,032	01/18/2022	2.B FE
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	D	04/13/2021	SUSQUEHANNA FINANCIAL GROUP LLLP		1,473,915	1,500,000	1,500,000	1,500,000						1,500,000		(26,085)	(26,085)	12,100	07/09/2040	2.B FE
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	D	04/06/2021	BANK OF AMERICA/MERRILL LYNCH		2,415,550	2,500,000	2,500,000	2,500,000						2,500,000		(84,450)	(84,450)	19,623	07/09/2050	2.B FE
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		04/06/2021	BARCLAYS		1,931,545	1,903,000	1,926,788	1,925,928		(3,494)		(3,494)		1,922,434		9,111	9,111	59,019	09/15/2024	3.C FE
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		04/14/2021	CANTOR FITZGERALD		6,460,000	6,475,000	6,490,000	6,489,965		(435)		(435)		6,489,529		(29,529)	(29,529)	120,604	12/31/2030	3.C FE
87612B-AP-7	TARGA RESOURCES PARTNERS LP		04/12/2021	Penserra Securities LLC		4,107,790	4,100,000	4,102,000	4,099,420		(562)		(562)		4,098,858		8,932	8,932	71,636	11/15/2023	3.C FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		04/15/2021	Various		6,387,150	6,083,000	6,105,811	6,101,593		(948)		(948)		6,100,645		286,505	286,505	227,857	01/15/2028	3.C FE
87612B-BN-1	TARGA RESOURCES PARTNERS LP		04/05/2021	JPMORGAN CHASE & CO.		2,212,500	2,000,000	2,167,477	2,145,811		(6,310)		(6,310)		2,139,501		72,999	72,999	100,069	01/15/2029	3.C FE
87612B-BT-8	TARGA RESOURCES PARTNERS LP		06/17/2021	Various		2,416,023	2,453,000	2,453,000							2,453,000		(36,977)	(36,977)	24,774	01/15/2032	3.C FE
87724N-AA-0	TAYLOR MORRISON COMMUNITIES INC		05/20/2021	WELLS FARGO		4,811,520	4,296,000	4,296,000	4,296,000						4,296,000		515,520	515,520	111,472	06/15/2027	3.C FE
87952V-AR-7	TELESAT CANADA / TELESAT LLC	A	04/14/2021	Various		3,025,313	3,000,000	3,000,000							3,000,000		25,313	25,313		11/06/2026	
88032W-BB-1	TENCENT HOLDINGS LTD	D	06/17/2021	GOLDMAN, SACHS & CO.		2,129,500	2,000,000	1,999,440			3		3		1,999,443		130,057	130,057	12,062	04/22/2041	1.E FE
88033G-CU-2	TENET HEALTHCARE CORP		06/17/2021	ASSIGNMENT OF SECURITIES		555,020	548,000	550,740	549,353		(458)		(458)		548,895		(895)	(895)	24,651	05/01/2025	4.B FE
88033G-CS-7	TENET HEALTHCARE CORPORATION		05/18/2021	GOLDMAN, SACHS & CO.		9,333,225	9,218,000	9,229,352	9,223,642		(1,382)		(1,382)		9,222,259		110,966	110,966	361,198	07/15/2024	4.A FE
88033G-DL-1	TENET HEALTHCARE CORPORATION		06/07/2021	GOLDMAN, SACHS & CO.		3,003,750	3,000,000	3,000,000							3,000,000		3,750	3,750	2,479	06/01/2029	4.A FE
880349-AS-4	TENNECO INC		04/15/2021	JPMORGAN CHASE & CO.		3,616,000	3,200,000	3,314,000	3,313,109		(3,199)		(3,199)		3,309,911		306,089	306,089	97,300	01/15/2029	3.C FE
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		04/01/2021	ALLSTATE MICHIGAN AUTO		995,017	1,000,000	998,010	998,158		44		44		998,202		(3,185)	(3,185)	16,917	03/01/2030	2.B FE
883203-CB-5	TEXTRON INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,015,023	1,000,000	995,230	995,548		103		103		995,651		19,372	19,372	10,000	06/01/2030	2.B FE
27409L-AE-3	THE EAST OHIO GAS COMPANY		04/08/2021	MORGAN STANLEY		1,309,743	1,375,000	1,355,420	1,355,638		115		115		1,355,753		(46,010)	(46,010)	13,406	06/15/2050	1.F FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	05/25/2021	CALLED @ 100.000		3,962,669	3,962,669	3,907,370	2,741,720	1,006,140	3,345		1,009,485	73,069	3,907,407	55,235	28	55,262	220,307	03/01/2024	5.A
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	05/25/2021	CALLED @ 100.000		8,635,356	8,635,356	8,514,967	6,034,678	2,234,432	1,374		2,235,806	161,218	8,514,978	120,368	9	120,378	766,575	03/01/2024	5.A
88830M-AL-6	TITAN INTERNATIONAL INC		04/08/2021	Various		3,375,125	3,350,000	3,350,000							3,350,000		25,125	25,125		04/30/2028	
872540-AR-0	TJX COMPANIES INC		06/04/2021	ASSIGNMENT OF SECURITIES		11,001,908	10,000,000	9,959,600	9,965,171		3,218		3,218		9,968,389		31,611	31,611	1,224,547	04/15/2025	1.F FE
872540-AS-8	TJX COMPANIES INC		06/04/2021	ASSIGNMENT OF SECURITIES		5,668,256	5,000,000	4,996,550	4,996,876		189		189		4,997,065		2,935	2,935	787,527	04/15/2027	1.F FE
87264A-BP-9	T-MOBILE US INC		05/26/2021	EXCHANGE		10,498,999	10,500,000	10,498,950	10,498,965		34		34		10,498,999				136,500	11/15/2031	2.C FE
87264A-BQ-7	T-MOBILE US INC		05/26/2021	EXCHANGE		7,680,493	7,700,000	7,680,365	7,680,404		90		90		7,680,493				160,160	11/15/2060	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
87264A-BA-2	T-MOBILE USA INC		05/26/2021	Various		29,962,470	29,500,000	29,984,115	29,920,522		(37,650)		(37,650)		29,882,871		79,598	79,598	628,493	04/15/2025	2.C FE
87264A-BC-8	T-MOBILE USA INC		05/26/2021	EXCHANGE		4,998,160	5,000,000	4,997,850	4,998,048		112		112		4,998,160				115,104	04/15/2027	2.C FE
87264A-BG-9	T-MOBILE USA INC		05/26/2021	Various		18,465,475	18,500,000	18,468,920	18,471,671		2,105		2,105		18,473,776		(8,301)	(8,301)	253,625	02/15/2026	2.C FE
87264A-BH-7	T-MOBILE USA INC		05/26/2021	EXCHANGE		24,703,513	24,500,000	24,720,655	24,715,035		(11,522)		(11,522)		24,703,513				463,186	02/15/2028	2.C FE
87264A-BJ-3	T-MOBILE USA INC		05/26/2021	EXCHANGE		2,081,552	2,000,000	2,086,360	2,084,591		(3,039)		(3,039)		2,081,552				47,033	02/15/2031	2.C FE
87264A-BK-0	T-MOBILE USA INC		04/19/2021	Various		9,793,004	10,400,000	10,293,219	10,293,972		1,152		1,152		10,295,124		(502,120)	(502,120)	168,100	02/15/2041	2.C FE
87264A-BM-6	T-MOBILE USA INC		05/26/2021	Various		4,927,623	5,000,000	4,989,650	4,989,697		76		76		4,989,773		(62,151)	(62,151)	101,383	02/15/2051	2.C FE
87264A-BY-0	T-MOBILE USA INC		06/17/2021	RBC DOMINION SECURITIES		2,732,400	2,700,000	2,693,160			6		6		2,693,166		39,234	39,234	9,720	11/15/2060	2.C FE
87261Q-AB-9	TMS INTERNATIONAL CORP		04/06/2021	CREDIT SUISSE		5,895,075	5,682,000	5,084,070	5,179,147		23,066		23,066		5,202,214		692,861	692,861	265,476	08/15/2025	5.A FE
88947E-AS-9	TOLL BROTHERS FINANCE CORP.		04/05/2021	BANK OF AMERICA/MERRILL LYNCH		2,260,000	2,000,000	2,010,000	2,008,160		(303)		(303)		2,007,858		252,142	252,142	54,708	03/15/2027	3.A FE
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		04/05/2021	CANTOR FITZGERALD		8,197,575	7,538,000	7,012,088	7,110,094		13,259		13,259		7,123,353		1,074,222	1,074,222	211,315	02/15/2028	3.A FE
89114Q-CH-9	TORONTO-DOMINION BANK/THE	A	05/06/2021	KEYCORP		4,032,960	4,000,000	3,999,800	3,999,822		14		14		3,999,836		33,124	33,124	18,911	06/12/2025	1.D FE
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA	D	06/19/2021	MATURED		5,600,000	5,600,000	5,589,416	5,599,228		772		772		5,600,000				77,000	06/19/2021	1.F FE
892356-AA-4	TRACTOR SUPPLY COMPANY		04/08/2021	CREDIT SUISSE		842,436	900,000	889,866	890,023		260		260		890,283		(47,847)	(47,847)	7,088	11/01/2030	2.B FE
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COM		06/17/2021	Various		10,652,470	10,000,000	9,979,847	9,979,862		672		672		9,980,534		671,936	671,936	159,611	05/15/2030	2.B FE
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COM		04/12/2021	Millennium Advisors		2,076,900	2,000,000	1,988,608	1,988,610		59		59		1,988,669		88,231	88,231	32,697	05/15/2050	2.B FE
893647-BE-6	TRANSDIGM INC		05/11/2021	CANTOR FITZGERALD		1,477,694	1,399,000	1,412,990	1,410,695		(1,229)		(1,229)		1,409,466		68,228	68,228	57,806	03/15/2026	4.A FE
89469A-AD-6	TREEHOUSE FOODS INC		05/11/2021	Various		4,462,500	4,500,000	4,549,290	4,547,132		(3,360)		(3,360)		4,543,772		(81,272)	(81,272)	118,667	09/01/2028	4.B FE
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D	06/14/2021	STIFEL CAPITAL MARKETS		840,000	800,000	800,000	800,000						800,000		40,000	40,000	36,789	08/15/2026	4.B FE
872882-AF-2	TSMC GLOBAL LTD	D	04/01/2021	ALLSTATE MICHIGAN AUTO		959,554	1,000,000	996,030	996,172		137		137		996,309		(36,755)	(36,755)	5,083	09/28/2027	1.D FE
902133-AR-8	TYCO ELECTRONICS GROUP SA		04/01/2021	ALLSTATE MICHIGAN AUTO		1,077,316	1,000,000	1,035,420	1,019,029		(1,267)		(1,267)		1,017,762		59,553	59,553	23,000	08/01/2024	1.G FE
902674-YA-2	UBS AG (LONDON BRANCH)	D	04/16/2021	TD SECURITIES		20,779,620	20,500,000	20,473,145	20,482,367		4,010		4,010		20,486,377		293,243	293,243	177,382	04/21/2022	1.D FE
902613-AC-2	UBS GROUP AG	D	04/01/2021	ALLSTATE MICHIGAN AUTO		985,003	1,000,000	1,000,000	1,000,000						1,000,000		(14,997)	(14,997)	9,131	01/30/2027	1.G FE
907818-ES-3	UNION PACIFIC CORPORATION		06/11/2021	Various		5,351,718	4,822,000	4,842,839	4,836,092		(980)		(980)		4,835,112		516,607	516,607	150,340	07/15/2025	2.A FE
907818-EU-8	UNION PACIFIC CORPORATION		04/16/2021	LOOP CAPITAL MARKETS		4,504,412	4,244,000	4,240,138	4,242,035		233		233		4,242,268		262,144	262,144	54,052	06/08/2023	2.A FE
907818-EY-0	UNION PACIFIC CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,119,778	1,000,000	995,020	995,974		112		112		996,087		123,692	123,692	22,054	09/10/2028	2.A FE
907818-FA-1	UNION PACIFIC CORPORATION		06/09/2021	Various		2,891,593	2,700,000	2,697,732	2,698,532		188		188		2,698,720		192,873	192,873	64,391	03/01/2024	2.A FE
90932P-AB-4	UNITED AIR LINES INC 2014-1-B		04/11/2021	SCHEDULED REDEMPTION		282,204	282,204	273,314	273,950		8,254		8,254		282,204				6,702	10/11/2023	3.B FE
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS		05/01/2021	SCHEDULED REDEMPTION		385,280	385,280	281,878	282,638		102,642		102,642		385,280				6,742	05/01/2028	3.A FE
90932D-AA-3	UNITED AIRLINES INC ABS		04/07/2021	SCHEDULED REDEMPTION		264,310	264,310	264,310	264,310						264,310				4,097	04/07/2030	2.A FE
90932E-AA-1	UNITED AIRLINES INC ABS		04/07/2021	SCHEDULED REDEMPTION		376,641	376,641	367,464	368,754		7,887		7,887		376,641				5,414	04/07/2030	1.E FE
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST		05/01/2021	SCHEDULED REDEMPTION		38,861	38,861	38,861	38,861						38,861				563	05/01/2028	2.A FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		04/15/2021	SCHEDULED REDEMPTION		88,500	88,500	88,500							88,500				887	01/15/2026	2.C FE
91127K-AB-8	UNITED OVERSEAS BANK LTD	D	04/23/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				17,528	04/23/2021	1.D FE
911312-BR-6	UNITED PARCEL SERVICE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,086,290	1,000,000	998,820	999,004		26		26		999,030		87,260	87,260	18,511	03/15/2029	1.G FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		04/16/2021	GOLDMAN, SACHS & CO.		1,191,799	1,167,000	1,167,000	1,167,000						1,167,000		24,799	24,799	35,658	07/15/2030	3.C FE
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		04/16/2021	Market Axess		346,119	324,000	323,971	323,984		2		2		323,986		22,134	22,134	7,983	08/16/2023	2.A FE
91324P-CW-0	UNITEDHEALTH GROUP INC		05/13/2021	Various		12,809,866	11,500,000	11,488,040	11,492,338		415		415		11,492,753		1,317,113	1,317,113	326,025	01/15/2027	1.G FE
91324P-DJ-8	UNITEDHEALTH GROUP INC		04/16/2021	Market Axess		234,608	220,000	219,890	219,943		7		7		219,950		14,658	14,658	2,652	06/15/2023	1.G FE
91324P-BU-5	UNITEDHEALTH GROUP INCORPORATED		04/08/2021	JPMORGAN CHASE & CO.		838,051	676,000	924,268			(2,678)		(2,678)		921,590		(83,539)	(83,539)	12,767	11/15/2041	1.G FE
91529Y-AQ-9	UNUM GROUP		06/29/2021	ASSIGNMENT OF SECURITIES		5,043,141	4,500,000	4,476,240	4,478,974		2,268		2,268		4,481,242		18,758	18,758	702,891	03/15/2025	2.C FE
90320B-AA-7	UPC BROADBAND FINCO BV	D	04/08/2021	CANTOR FITZGERALD		6,217,953	6,197,000	6,197,000							6,197,000		20,953	20,953		07/15/2031	3.C FE
91533B-AE-0	UPJOHN INC		04/01/2021	ALLSTATE MICHIGAN AUTO		509,822	500,000	498,960	498,978		9		9		498,987		10,835	10,835	5,294	06/22/2040	2.C FE
903436-AA-1	US AIRWAYS 2011-1A PTT		04/22/2021	SCHEDULED REDEMPTION		29,105	29,105	30,197	26,723	2,802	(420)		2,382		29,105				1,037	04/22/2025	3.B FE
90346W-AB-9	US AIRWAYS INC ABS		05/15/2021	SCHEDULED REDEMPTION		63,035	63,035	51,204	52,743		10,291		10,291		63,035				1,694	05/15/2023	3.C FE
90333L-AT-9	US CONCRETE INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH		13,464,255	13,046,000	13,107,660	13,104,786		(4,061)		(4,061)		13,100,725		363,530	363,530	415,473	03/01/2029	4.C FE
62854A-AM-6	UTAH ACQUISITION SUB INC		06/15/2021	MATURED		4,250,000	4,250,000	4,245,679	4,249,520		480		480		4,250,000				66,938	06/15/2021	2.C FE
91913Y-AS-9	VALERO ENERGY CORPORATION		04/01/2021	ALLSTATE MICHIGAN AUTO		1,072,967	1,000,000	1,081,680	1,068,600		(3,918)		(3,918)		1,064,682		8,285	8,285	19,872	03/15/2025	2.B FE
92047W-AG-6	VALVOLINE INC		06/09/2021	RBC DOMINION SECURITIES		2,814,375	2,850,000	2,871,375	2,871,375		(946)		(946)		2,870,429		(56,054)	(56,054)	45,056	06/15/2031	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
92331X-AA-2	VENTR 2018-35A AL CLO		04/01/2021	MUFG SECURITIES AMERICAS INC		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				169,309	10/22/2031	1.A FE
92343V-FE-9	VERIZON COMMUNICATIONS INC		04/08/2021	CREDIT SUISSE		7,394,590	7,000,000	6,978,510	6,979,955		526		526		6,980,481		414,109	414,109	122,500	03/22/2030	2.A FE
92343V-FL-3	VERIZON COMMUNICATIONS INC		06/10/2021	Various		4,267,943	4,500,000	4,495,005	4,495,138		209		209		4,495,347		(227,404)	(227,404)	49,512	09/18/2030	2.A FE
92343V-FS-8	VERIZON COMMUNICATIONS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		978,197	1,000,000	999,900	999,902		5		5		999,907		(21,710)	(21,710)	3,093	11/20/2025	2.A FE
92343V-FV-1	VERIZON COMMUNICATIONS INC		04/08/2021	GOLDMAN, SACHS & CO.		998,528	1,125,000	1,115,145	1,115,160		36		36		1,115,195		(116,668)	(116,668)	13,313	11/20/2060	2.A FE
92343V-GC-2	VERIZON COMMUNICATIONS INC		04/08/2021	Various		4,000,340	4,000,000	3,959,560			25		25		3,959,585		40,755	40,755	8,222	03/22/2061	2.A FE
92343V-GJ-7	VERIZON COMMUNICATIONS INC		04/07/2021	GOLDMAN, SACHS & CO.		3,013,140	3,000,000	2,987,670			51		51		2,987,721		25,419	25,419	3,613	03/21/2031	2.A FE
92537V-AA-8	VERTICAL HOLDCO GMBH	D	05/12/2021	BARCLAYS		2,175,000	2,000,000	2,000,000	2,000,000						2,000,000		175,000	175,000	126,660	07/15/2028	5.A FE
92537R-AA-7	VERTICAL US NEWCO INC		06/22/2021	Various		20,935,875	19,980,000	20,768,849	20,727,762		(56,461)		(56,461)		20,671,301		264,574	264,574	855,618	07/15/2027	4.A FE
918204-AZ-1	VF CORPORATION		05/07/2021	Various		19,818,750	19,500,000	19,496,490	19,497,684		586		586		19,498,270		320,480	320,480	209,613	04/23/2022	2.A FE
92556H-AD-9	VIACOMCBS INC		04/08/2021	BARCLAYS		4,345,788	3,846,000	3,745,812	3,749,772		1,834		1,834		3,751,606		594,182	594,182	64,164	05/19/2032	2.B FE
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	D	04/20/2021	Various		3,146,478	3,120,000	3,120,000	3,120,000						3,120,000		26,478	26,478	131,802	07/15/2030	4.B FE
928563-AB-1	VMWARE INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,062,441	2,000,000	1,995,840	1,998,568		214		214		1,998,782		63,659	63,659	36,056	08/21/2022	2.C FE
92857W-BJ-8	VODAFONE GROUP PLC	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,677,032	1,500,000	1,658,235	1,633,998		(7,285)		(7,285)		1,626,713		50,319	50,319	20,797	05/30/2025	2.B FE
928668-AW-2	VOLKSWAGEN GROUP OF AMERICA FINANC	C	04/21/2021	Various		12,541,675	12,500,000	12,500,000	12,500,000						12,500,000		41,675	41,675	44,734	09/24/2021	2.A FE
928668-AX-0	VOLKSWAGEN GROUP OF AMERICA FINANC	C	04/06/2021	BARCLAYS		9,090,270	9,000,000	8,987,490	8,995,348		1,704		1,704		8,997,052		93,218	93,218	121,250	09/24/2021	2.A FE
928668-BD-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	06/09/2021	Various		20,965,366	20,000,000	19,990,400	19,992,357		1,359		1,359		19,993,716		971,650	971,650	355,998	05/12/2023	2.A FE
929089-AD-2	VOYA FINANCIAL INC		06/15/2021	GOLDMAN, SACHS & CO.		2,833,548	2,651,000	2,864,989			(27,542)		(27,542)		2,837,446		(3,899)	(3,899)	76,400	07/15/2024	2.B FE
929089-AF-7	VOYA FINANCIAL INC		06/29/2021	Various		4,492,698	4,290,500	4,290,500	4,290,500						4,290,500		202,198	202,198	175,425	01/23/2048	2.C FE
92914X-AL-3	VOYA_15-2R CLO		04/23/2021	SCHEDULED REDEMPTION		311,981	311,981	311,110			871		871		311,981				906	07/23/2027	1.A FE
91831A-AC-5	VRX ESCROW CORP		06/30/2021	ASSIGNMENT OF SECURITIES		467,352	458,000	446,795	449,674		846		846		450,521		7,479	7,479	29,223	04/15/2025	4.B FE
929160-AT-6	VULCAN MATERIALS COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,121,252	1,000,000	996,030	997,351		94		94		997,444		123,807	123,807	19,500	04/01/2027	2.B FE
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		04/26/2021	Various		5,382,271	4,896,000	5,009,270	4,985,027		(6,904)		(6,904)		4,978,122		257,268	257,268	228,534	11/18/2024	2.B FE
254687-FP-6	WALT DISNEY CO		05/06/2021	U.S. BANCORP		5,064,705	4,500,000	4,495,050	4,495,536		230		230		4,495,766		568,939	568,939	104,988	03/23/2027	1.G FE
254687-FV-3	WALT DISNEY CO		04/01/2021	ALLSTATE MICHIGAN AUTO		2,555,914	2,500,000	2,493,525	2,494,216		276		276		2,494,492		61,422	61,422	38,646	01/13/2026	1.G FE
941053-AH-3	WASTE CONNECTIONS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,686,476	1,500,000	1,713,360	1,697,853		(5,697)		(5,697)		1,692,156		(5,681)	(5,681)	21,250	12/01/2028	2.A FE
94106B-AA-9	WASTE CONNECTIONS INC		04/13/2021	GOLDMAN, SACHS & CO.		1,835,064	1,800,000	1,799,838	1,799,851		4		4		1,799,856		35,208	35,208	33,020	02/01/2030	2.A FE
94106L-BA-6	WASTE MANAGEMENT INC		05/13/2021	Various		1,178,846	1,090,000	1,193,350			(8,957)		(8,957)		1,184,393		(38,247)	(38,247)	56,544	03/01/2025	2.A FE
94106L-BE-8	WASTE MANAGEMENT INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,081,574	1,000,000	999,820	999,871		4		4		999,875		81,699	81,699	11,900	11/15/2027	2.A FE
94106L-BN-8	WASTE MANAGEMENT INC		04/13/2021	RBC DOMINION SECURITIES		762,840	800,000	799,496	799,504		19		19		799,523		(36,683)	(36,683)	3,782	03/15/2028	2.A FE
94106L-BP-3	WASTE MANAGEMENT INC		04/13/2021	Market Axess		1,021,240	1,100,000	1,097,393	1,097,422		68		68		1,097,489		(76,249)	(76,249)	6,783	03/15/2031	2.A FE
94973V-AX-5	WELLPOINT INC		04/13/2021	TD SECURITIES		1,029,810	1,000,000	1,015,540	1,009,946		(2,067)		(2,067)		1,007,879		21,931	21,931	13,021	05/15/2022	2.B FE
949746-SH-5	WELLS FARGO & COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,069,149	1,000,000	955,660	965,299		1,344		1,344		966,643		102,506	102,506	13,167	10/23/2026	2.A FE
95000U-2C-6	WELLS FARGO & COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		2,162,581	2,000,000	1,996,380	1,997,702		178		178		1,997,880		164,701	164,701	51,458	01/24/2024	1.F FE
95709T-AP-5	WESTAR ENERGY INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,068,575	1,000,000	996,120	997,451		92		92		997,543		71,032	71,032	15,500	04/01/2027	1.F FE
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		06/17/2021	Various		2,410,062	2,307,000	1,176,570	1,293,222		55,202		55,202		1,348,424		1,061,638	1,061,638	71,477	02/01/2025	3.B FE
961214-EM-1	WESTPAC BANKING CORP	D	04/01/2021	ALLSTATE MICHIGAN AUTO		1,029,710	1,000,000	1,000,000	1,000,000						1,000,000		29,710	29,710	19,052	02/04/2030	2.A FE
962166-BX-1	WEYERHAEUSER COMPANY		04/01/2021	ALLSTATE MICHIGAN AUTO		1,111,577	1,000,000	994,620	995,391		109		109		995,499		116,078	116,078	15,111	11/15/2029	2.B FE
96289W-AA-7	WHEEL PROS INC		04/27/2021	Various		3,031,875	3,000,000	3,000,000							3,000,000		31,875	31,875		05/15/2029	
96351C-AA-4	WHITE CAP PARENT LLC		05/12/2021	CREDIT SUISSE		1,554,375	1,500,000	1,491,945			367		367		1,492,312		62,063	62,063	35,406	03/15/2026	5.A FE
969457-BX-7	WILLIAMS COMPANIES INC		04/13/2021	MUFG SECURITIES AMERICAS INC		5,363,550	5,000,000	4,974,750	4,976,018		589		589		4,976,607		386,943	386,943	72,917	11/15/2030	2.B FE
96950F-AM-6	WILLIAMS PARTNERS LP		04/01/2021	ALLSTATE MICHIGAN AUTO		2,176,926	2,000,000	2,161,160	2,128,528		(9,792)		(9,792)		2,118,736		58,190	58,190	49,450	03/04/2024	2.C FE
71953L-AA-9	WILLIAMS SCOTSMAN INC		06/16/2021	ASSIGNMENT OF SECURITIES		105,060	102,000	102,000	102,000						102,000				6,201	06/15/2025	4.C FE
976656-CL-0	WISCONSIN ELECTRIC POWER COMPANY		05/06/2021	BARCLAYS		8,391,360	8,000,000	7,998,480	7,998,788		106		106		7,998,894		392,466	392,466	66,056	12/15/2024	1.F FE
92933B-AP-9	WMG ACQUISITION CORP		04/15/2021	ASSIGNMENT OF SECURITIES		2,055,000	2,000,000	2,055,000	2,032,853		(3,938)		(3,938)		2,028,915		(28,915)	(28,915)	110,000	04/15/2026	4.B FE
98212B-AE-3	WPX ENERGY INC		06/21/2021	EXCHANGE		873,858	875,000	872,813	873,709		151		151		873,860		(2)	(2)	35,219	09/15/2024	2.C FE
98212B-AH-6	WPX ENERGY INC		06/03/2021	ASSIGNMENT OF SECURITIES		8,345,040	8,000,000	8,205,000	8,142,598		(16,302)		(16,302)		8,126,297		(126,297)	(126,297)	577,596	06/01/2026	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 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
98212B-AJ-2	WPX ENERGY INC		06/21/2021	Various		3,411,795	3,430,000	2,846,413	2,883,846		13,556		13,556		2,897,402		451,393	451,393	173,626	10/15/2027	2.C FE
98212B-AM-5	WPX ENERGY INC		06/21/2021	EXCHANGE		2,034,000	2,034,000	2,034,000	2,034,000						2,034,000				61,740	06/15/2028	2.C FE
98262P-AA-9	WW INTERNATIONAL INC		04/07/2021	Various		5,504,583	5,500,000	5,500,000							5,500,000		4,583	4,583		04/15/2029	
48250N-AB-1	YUM! BRANDS INC		06/01/2021	ASSIGNMENT OF SECURITIES		4,105,000	4,000,000	4,140,000	4,097,091		(11,051)		(11,051)		4,086,040		(86,040)	(86,040)	210,000	06/01/2026	3.B FE
988498-AN-1	YUM! BRANDS INC.		04/19/2021	JPMORGAN CHASE & CO.		1,730,313	1,750,000	1,750,000	1,750,000						1,750,000		(19,688)	(19,688)	36,300	03/15/2031	3.C FE
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		1,067,697	1,000,000	993,540	994,276		264		264		994,540		73,157	73,157	21,689	01/15/2026	2.B FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		04/15/2021	BNP CAPITAL MARKETS		10,887,200	10,000,000	9,975,800	9,977,398		624		624		9,978,022		909,178	909,178	206,097	03/20/2030	2.B FE
98978V-AL-7	ZOETIS INC		04/01/2021	ALLSTATE MICHIGAN AUTO		2,139,087	2,000,000	1,988,880	1,992,187		263		263		1,992,450		146,637	146,637	33,167	09/12/2027	2.B FE
98978V-AS-2	ZOETIS INC		04/12/2021	Jane Street Execution Services, LLC		1,940,140	2,000,000	1,986,860	1,987,617		344		344		1,987,961		(47,821)	(47,821)	16,556	05/15/2030	2.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,700,391,833	3,558,044,668	3,601,750,070	3,036,423,376	4,001,915	(1,266,077)		2,735,837	234,286	3,597,168,014	175,603	87,039,779	87,215,381	82,722,268	XXX	XXX
02005N-BM-1	ALLY FINANCIAL INC		04/20/2021	STIFEL CAPITAL MARKETS		5,015,000	5,000,000	5,000,000							5,000,000		15,000	15,000		12/31/2049	4.A FE
29278N-AT-0	ENERGY TRANSFER OPERATING LP		04/05/2021	EXCHANGE		4,725,000	4,725,000	4,725,000	4,488,750	236,250			236,250		4,725,000				130,922	01/01/9999	3.B FE
38144G-AE-1	GOLDMAN SACHS GROUP INC/THE		04/19/2021	STIFEL CAPITAL MARKETS		8,026,480	8,000,000	8,000,000							8,000,000		26,480	26,480		12/31/2049	
4899999. Subtotal - Bonds - Hybrid Securities						17,766,480	17,725,000	17,725,000	4,488,750	236,250			236,250		17,725,000		41,480	41,480	130,922	XXX	XXX
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		06/21/2021	GOLDMAN, SACHS & CO.	0.000	366,283		358,713							358,713		7,569	7,569	2,057		2.B
8099999. Subtotal - Bonds - SVO Identified Funds						366,283		358,713							358,713		7,569	7,569	2,057	XXX	XXX
06901L-AH-0	1011778 B.C. Unlimited Liability	A	06/30/2021	SCHEDULED REDEMPTION		39,398	39,398	39,203	13,929	179	195		374		39,398				67	11/19/2026	3.A FE
28248C-AH-9	84 Lumber Company Term B-1 Loan		04/01/2021	WELLS FARGO															(101)	11/13/2026	
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		06/30/2021	SCHEDULED REDEMPTION		858	858	855	841	14	3		17		858					10/31/2025	4.B FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/30/2021	SCHEDULED REDEMPTION		7,722	7,722	7,637	6,930	700	92		791		7,722					11/17/2023	5.B FE
00488P-AL-9	ACRISURE LLC 220 TL		06/30/2021	Various		2,943,442	3,005,749	7,254,164	1,263,207	24,186	(4,259,969)		(4,235,783)		2,994,721		(51,279)	(51,279)	33,457	02/15/2027	4.B FE
00510D-AB-0	ACURIS FINANCE US INITIAL TL		05/13/2021	SCHEDULED REDEMPTION		2,421,875	2,421,875	2,439,232			(15,357)		(15,357)		2,421,875				25,080	02/16/2028	4.B FE
00687M-AB-7	Adient US LLC Initial Term Loan		04/08/2021	SCHEDULED REDEMPTION		3,298,341	3,298,341	3,306,382	1,299,854		(8,534)		(8,534)		3,298,341				6,676	05/06/2024	3.C FE
00687M-AC-5	ADIENT US LLC TLB		06/07/2021	COST OF CARRY		(528)											(528)	(528)		04/10/2028	
00709L-AH-0	ADMI CORP (AKA ASPEN DENTAL) TL		06/30/2021	SCHEDULED REDEMPTION		11,250	11,250	11,231			19		19		11,250					12/23/2027	4.B FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC		04/01/2021	SCHEDULED REDEMPTION		851	851	852	848	3	(1)		2		851				2	07/31/2026	3.B FE
00766W-AV-5	AECOM TECHNOLOGIES TLB		06/07/2021	COST OF CARRY		(347)											(347)	(347)		04/09/2028	
L0001L-AC-3	AI MISTRAL HOLDCO LTD TL	D	06/30/2021	SCHEDULED REDEMPTION		5,992	5,992	4,815	4,673		1,319		1,319		5,992					03/11/2024	5.A FE
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		05/20/2021	Various		7,250,828	7,360,881	12,003,792	2,280,068	87,349	371		87,719		7,214,233		36,595	36,595	65,231	04/22/2024	4.C FE
01438K-AH-8	ALDEVRON LLC INITIAL TL		06/30/2021	Various		16,650	17,077	17,113			(35)		(35)		17,077		(427)	(427)		10/12/2026	4.B FE
01642P-BB-1	ALIXPARTNERS LLP		06/30/2021	Various		9,962,669	10,011,250	20,036,272			(10,026,468)		(10,026,468)		10,009,804		(47,135)	(47,135)	7,794	02/04/2028	4.A FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		05/14/2021	Various		7,739,014	7,712,380	9,894,231	2,694,909	20,670	(1,319)		19,351		7,739,039		(25)	(25)	52,001	07/10/2026	4.C FE
46124C-AG-2	ALTERRA MOUNTAIN COMPANY		06/30/2021	SCHEDULED REDEMPTION		2,500	2,500	2,457	2,454		46		46		2,500				13	08/01/2026	4.B FE
02376C-BJ-3	AMERICAN AIRLINES INC. TL		04/22/2021	COST OF CARRY		(59)											(59)	(59)		04/20/2028	
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		06/30/2021	Various		28,134	28,214	28,116	4,082	35	95		130		28,214		(80)	(80)		01/15/2027	3.B FE
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		06/29/2021	SCHEDULED REDEMPTION		148,278	148,278	148,357	147,166	1,199	(87)		1,112		148,278				34	08/21/2023	4.B FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		06/30/2021	SCHEDULED REDEMPTION		3,228	6,456	3,161	(896)	1,956	2,169		4,124		3,228					08/11/2025	5.C FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		06/30/2021	SCHEDULED REDEMPTION		18,027	18,027	17,912	17,904		123		123		18,027				296	06/29/2024	4.B
00124T-AS-6	AP GAMING I LLC AKA AGS LLC TL		06/30/2021	SCHEDULED REDEMPTION		2,500	2,500	2,439	2,435		65		65		2,500				88	02/15/2024	4.C FE
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		06/30/2021	SCHEDULED REDEMPTION		13,849	13,849	13,414	1,639	36	439		475		13,849				158	02/15/2024	4.C FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		04/19/2021	SCHEDULED REDEMPTION		16,626	16,626	16,626	10,844	14			14		16,626					09/19/2024	4.C FE
03852J-AS-0	ARAMARK SERVICES INC TLB		06/30/2021	Various		39,650	40,000	39,903			97		97		40,000		(350)	(350)	95	04/06/2028	3.B FE
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		06/30/2021	Various		2,002,487	2,013,737	3,994,248			(2,019,452)		(2,019,452)		1,974,796		27,691	27,691	2,716	12/06/2027	4.B FE
04044P-AH-7	ARISTOCRAT LEISURE LTD TLB	D	06/30/2021	SCHEDULED REDEMPTION		1,000	1,000	984	982		18		18		1,000				5	10/19/2024	3.A FE
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB		06/30/2021	SCHEDULED REDEMPTION		1,636	1,636	1,551	1,561		75		75		1,636					10/14/2027	4.A FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		06/30/2021	SCHEDULED REDEMPTION		7,657	7,657	7,595	7,514	78	65		144		7,657				10	04/30/2025	4.B FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		06/30/2021	Various		18,226	18,772	18,753			19		19		18,772		(545)	(545)	32	09/07/2027	3.A FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		06/30/2021	Various		1,990,531	2,011,313	2,993,733	972,989	12,418	(993,150)		(980,732)		2,004,833		(14,301)	(14,301)	4,970	02/12/2027	4.B FE
04685Y-AM-1	ATHENAHEALTH INC TL-B		06/30/2021	SCHEDULED REDEMPTION		1,000	1,000	1,000							1,000				2	02/11/2026	4.B FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		05/26/2021	Various		7,331,966	7,332,165	7,352,691	1,227,552		(13,356)		(13,356)		7,332,165		(199)	(199)	44,004	12/22/2023	3.C FE
BASOTW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	06/30/2021	Various		4,913,062	5,015,156	8,406,223	3,295,576	148,423	(3,399,830)		(3,251,406)		5,014,084		(101,022)	(101,022)	11,877	02/27/2026	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
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		04/06/2021	SCHEDULED REDEMPTION		2,495,615	2,495,615	2,486,429	577,693		9,665		9,665		2,495,615				2,437	05/22/2025	4.B FE
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		06/30/2021	Various		10,769	11,250	11,222			28		28		11,250		(481)	(481)		04/06/2028	4.B FE
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		06/30/2021	SCHEDULED REDEMPTION		633	633	623	615	6	11		18		633					03/18/2024	5.A FE
05549D-AH-1	AVEANNA HEALTHCARE LLC TERM LOAN		05/04/2021	SCHEDULED REDEMPTION		135,760	135,760	133,385	133,211		2,550		2,550		135,760				514	03/16/2024	5.A FE
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		04/01/2021	SCHEDULED REDEMPTION		549	549	441	440		109		109		549				10	09/15/2022	4.C
BAS002-8E-6	AXIA ACQ HLDG (AMES) REVOLVER		04/01/2021	LBC CREDIT PARTNERS IV, L.P.															4,739	09/15/2022	
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		04/01/2021	SCHEDULED REDEMPTION		99,847	99,847	99,318	99,316		531		531		99,847				1,749	09/15/2022	4.C
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	06/30/2021	Various		14,588	15,038	15,038							15,038		(450)	(450)		03/01/2025	4.B FE
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		06/30/2021	SCHEDULED REDEMPTION		12,500	12,500	12,417	11,870	536	94		630		12,500					02/28/2025	3.A PL
C9413P-BB-8	Bausch Health Companies Inc. (fk		04/19/2021	COST OF CARRY		(579)											(579)	(579)		11/27/2025	3.B FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		05/19/2021	Various		7,448,605	7,458,618	15,597,642	980,776	11,595	(8,148,578)		(8,136,984)		7,449,194		(589)	(589)	30,262	01/02/2025	4.B FE
07368R-AF-8	BEACON ROOFING SUPPLY INC TLB		06/11/2021	COST OF CARRY		(62)											(62)	(62)		05/19/2028	
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		06/30/2021	Various		1,628,513	1,634,515	1,637,790	126,498		(2,133)		(2,133)		1,635,787		(7,274)	(7,274)	7	11/13/2025	3.C FE
08078U-AF-0	Belron Finance US LLC Term Loan		06/30/2021	SCHEDULED REDEMPTION		7,932	7,932	7,893			39		39		7,932					04/13/2028	4.C FE
08078U-AE-3	BELRON FINANCE US LLC TL B		06/30/2021	Various		5,697	5,979	5,967	1,870	1	9		10		5,979		(282)	(282)		10/30/2026	3.C FE
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		04/13/2021	EXCHANGE		1,919,645	1,922,753	1,919,498	1,917,946	1,474	170		1,644		1,919,591		55	55	8,345	11/07/2024	3.C FE
08579J-BG-6	BERRY GLOBAL INC (FKA BERRY PL) TL		06/14/2021	Various		1,166,108	1,166,566	1,164,351			2,215		2,215		1,166,566		(458)	(458)	25	07/01/2026	3.B FE
09179F-AU-6	BJS WHOLESALE CLUB INC		06/24/2021	Various		865,671	868,675	869,818	244,185	206	3,476		3,682		868,675		(3,004)	(3,004)	1,464	02/03/2024	3.C FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		06/30/2021	Various		246,530	249,968	249,564	242,859	6,683	24		6,707		249,566		(3,035)	(3,035)	721	06/15/2025	4.C FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		06/23/2021	Various		372,368	372,368	364,383	364,004		8,364		8,364		372,368				6,121	01/02/2026	3.B PL
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		06/23/2021	Various		3,083,845	3,083,845	3,066,233	3,053,976		29,869		29,869		3,083,845				55,209	01/02/2026	5.A
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		05/21/2021	Various		40,448	40,513	40,408	7,020	27	115		141		40,513		(65)	(65)	18	09/15/2023	3.C FE
71913B-AF-9	BRIGHTSPRING HEALTH SERVICES TL		04/08/2021	EXCHANGE		494,170	498,750	494,103	493,938		230		230		494,168		2	2	1,593	03/05/2026	4.B FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB		06/30/2021	SCHEDULED REDEMPTION		2,468	2,468	2,464	2,454	10	4		14		2,468				6	08/15/2025	4.A FE
11284E-AM-5	BROOKFIELD WEC HOLDINGS INC TL		06/30/2021	Various		2,982,660	3,016,974	6,009,419			(3,012,727)		(3,012,727)		2,996,691		(14,031)	(14,031)	4,609	08/01/2025	4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		06/30/2021	Various		23,625	23,716	23,763			(47)		(47)		23,716		(91)	(91)	45	11/01/2026	3.A FE
74966F-AL-7	BY CROWN PARENT TL B1		06/30/2021	SCHEDULED REDEMPTION		3,731	3,731	3,711	3,709		22		22		3,731				14	01/31/2026	4.C FE
12685L-AG-5	CABLE ONE INC TL B4		06/16/2021	COST OF CARRY		(306)											(306)	(306)		05/03/2028	
12687H-AB-3	CABLEVISION LIGHTPATH LLC TLB		04/15/2021	SCHEDULED REDEMPTION		2,000	2,000	1,988	1,987		13		13		2,000				6	11/30/2027	4.A FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		06/30/2021	Various		9,903,731	10,018,527	10,209,941	5,135,123	93,496	(238,405)		(144,909)		9,974,869		(71,138)	(71,138)	8,514	12/23/2024	4.A FE
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		06/30/2021	Various		19,286	20,235	20,202	1,236	4	33		38		20,235		(949)	(949)	39	04/05/2026	3.A FE
13134M-BT-9	CALPINE CORP		06/30/2021	SCHEDULED REDEMPTION		7,813	7,813	7,717	7,754	35	23		59		7,813				19	12/16/2027	3.A FE
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB		06/30/2021	SCHEDULED REDEMPTION		2,813	2,813	2,800	2,799		14		14		2,813					10/31/2026	4.B FE
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		06/30/2021	Various		14,687	15,571	15,584			(13)		(13)		15,571		(884)	(884)		10/30/2026	4.B FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		06/03/2021	Various		8,058,340	8,058,340	8,024,086	7,856,881	162,199	39,260		201,459		8,058,340				96,700	11/29/2023	4.C
14161J-AB-0	CARDTRONICS USA INC TL		06/21/2021	Various		744,375	744,375	732,781	732,117		12,258		12,258		744,375				8,478	06/29/2027	3.B FE
14852D-AC-5	CASTLE US HOLDING CORPORATION (U		06/30/2021	SCHEDULED REDEMPTION		8,366	8,366	8,335	3,060	51	27		79		8,366					01/29/2027	4.C FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		06/30/2021	Various		11,987	12,500	12,563			(63)		(63)		12,500		(513)	(513)		02/22/2028	3.A FE
12510E-AC-1	CCI BUYER INC TL		06/30/2021	SCHEDULED REDEMPTION		33,750	33,750	33,973			(223)		(223)		33,750					12/17/2027	4.C FE
12510M-AB-5	CORR PARENT INC TLB		04/07/2021	Various		349,924	350,000	348,250			15		15		348,265		1,659	1,659	362	03/05/2028	4.B FE
15669G-AH-7	CENTURYLINK INC TERM LOAN B		06/30/2021	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		06/04/2021	Various		1,066,667	1,066,667	1,065,834	1,011,576	54,885	656		55,541		1,066,667				10,625	12/29/2022	4.C
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		06/28/2021	Various		7,962,821	7,962,821	7,923,668	7,918,491		6,816		6,816		7,924,857		37,964	37,964	70,563	12/29/2023	4.C
16117L-BW-8	Charter Communications Operating		06/30/2021	SCHEDULED REDEMPTION		7,653	7,653	7,439	7,418		235		235		7,653					04/30/2025	2.C FE
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		06/30/2021	SCHEDULED REDEMPTION		12,306	12,306	12,265	12,262		44		44		12,306					02/01/2027	2.C FE
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		06/30/2021	SCHEDULED REDEMPTION		9,859	9,859	9,562	2,968		317		317		9,859				51	06/22/2025	4.B FE
17148P-AF-8	Churchill Downs Incorporated TLB		06/30/2021	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				5	03/17/2028	3.A FE
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		05/11/2021	COST OF CARRY		(728)											(728)	(728)		12/11/2024	4.C FE
17288Y-AD-4	CITADEL SECURITIES LP TL B		06/30/2021	Various		26,568	26,625	26,545			80		80		26,625		(57)	(57)		02/02/2028	3.A FE
17875L-AL-3	CITYCENTER HOLDINGS LLC		06/30/2021	Various		5,463,773	5,520,172	6,999,389	1,485,971	13,262	(1,519,902)		(1,506,640)		5,477,272		(13,499)	(13,499)	7,698	04/18/2024	4.B FE
C8000C-AG-8	CLARIOS GLOBAL LP AMENDMENT 1 TL		06/30/2021	Various		502,555	503,573	504,549			(976)		(976)		503,573		(1,019)	(1,019)	338	04/30/2026	4.B FE
18143E-AF-6	CLARK EQUIPMENT COMPANY TL		06/30/2021	SCHEDULED REDEMPTION		17,500	17,500	17,413			88		88		17,500					05/18/2024	3.B FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		06/30/2021	Various		9,167	9,268	8,911	2,615	191	3,601		3,792		9,268		(101)	(101)		09/18/2024	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					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
20337E-AQ-4	COMMSCOPE INC TLB		06/30/2021	Various		4,982,546	5,021,594	8,986,809	3,907,008	45,546	(3,960,751)		(3,915,205)		5,030,723		(48,177)	(48,177)	7,331	04/06/2026	4.B FE
20716E-AQ-5	CONFIE SEGUROS HLDGS 2ND LIEN TL		06/08/2021	Various		500,000	500,000	483,750			19,280		19,280		500,000				11,842	10/31/2025	5.C FE
20716E-AN-2	CONFIE SEGUROS HOLDING II CO TLB		06/08/2021	Various		3,500,000	3,500,000	3,444,250	484,709		60,291		60,291		3,500,000				29,434	04/19/2022	4.C FE
L2000D-AD-6	CONNECT FINCO SARL AKA INMARSAL TL	D	06/30/2021	SCHEDULED REDEMPTION		1,875	1,875	1,839			36		36		1,875				8	12/11/2026	4.A FE
20903E-BA-2	CONSOLIDATED COMMUNICATION INC TLB		04/05/2021	EXCHANGE		1,840,863	1,856,412	1,840,643	1,840,336		(1,840,313)		(1,840,313)		1,840,859		4	4	12,953	10/02/2027	4.B FE
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1		05/28/2021	Various		(26,951)											(26,951)	(26,951)		10/02/2027	4.B FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		04/01/2021	SCHEDULED REDEMPTION		7,519	7,519	7,461			10,460		10,460		7,519				174	10/17/2025	4.C FE
40416V-AB-1	CORE AND MAIN LP TL		04/30/2021	SCHEDULED REDEMPTION		2,188	2,188	2,184	2,175	10	3		13		2,188				21	08/01/2024	4.B FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		06/30/2021	SCHEDULED REDEMPTION		11,923	11,923	11,862			60		60		11,923					04/12/2028	4.A FE
21926B-AD-4	CORNERSTONE ONDEMAND 2021 REF TL		06/30/2021	Various		4,431	4,597	4,554			44		44		4,597		(166)	(166)		04/22/2027	4.A FE
21926B-AB-8	CORNERSTONE ONDEMAND INC TLB		04/23/2021	Various		825,734	848,202	825,649	824,670		1,055		1,055		825,725		9	9	9	04/22/2027	3.C FE
12594W-AK-2	CPI HOLDCO LLC TLB (1ST LIEN)		06/30/2021	Various		18,373	19,113	19,189			(76)		(76)		19,113		(740)	(740)	68	11/04/2026	4.B FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		06/30/2021	Various		508	625	620	609	10	5		16		625		(117)	(117)		06/26/2026	4.C FE
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL		04/15/2021	SCHEDULED REDEMPTION		3,788	3,788	3,649	3,643		145		145		3,788				8	01/15/2026	3.C FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		04/15/2021	SCHEDULED REDEMPTION		51,388	51,388	50,956	17,332	147	438		585		51,388				82	07/17/2025	3.C FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		04/07/2021	Various		(2,558)											(2,558)	(2,558)	(433)	11/14/2022	4.C FE
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		04/01/2021	SCHEDULED REDEMPTION		3,872,554	3,872,554	3,872,701	3,859,790	12,939	(259,861)		(246,922)		3,872,554				952	04/18/2025	4.B FE
23343F-AB-0	DA VINCI PURCHASER CORP		06/30/2021	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		06/30/2021	Various		10,683	10,695	10,601	5,583	12	100		112		10,695		(13)	(13)	11	09/30/2026	4.C FE
24360@-AB-8	DECOPAC INC INITIAL 2ND LN		05/14/2021	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,968,449	4,966,861		33,139		33,139		5,000,000				56,528	03/31/2025	5.A
24701P-AD-8	DELIVER BUYER INC (AKA MHS HOL) TL		06/30/2021	SCHEDULED REDEMPTION		11,278	11,278	11,363			(85)		(85)		11,278					05/01/2024	4.C FE
24702N-BF-6	DELL INTERNATIONAL LLC (EMC) TL B2		05/28/2021	SCHEDULED REDEMPTION		4,643	4,643	4,623			20		20		4,643				8	09/19/2025	2.C FE
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3	D	05/20/2021	Various		1,988,677	2,000,000	1,995,910	1,975,720	19,739	529		20,269		1,995,989		(7,312)	(7,312)	5,931	02/01/2024	4.A FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		06/30/2021	SCHEDULED REDEMPTION		5,000	5,000	4,981	4,405	574	21		595		5,000				15	08/24/2026	5.A FE
48114N-AB-7	DOMTAR CORP TLB		05/13/2021	Various		422,979	425,000	422,875			49		49		422,924		55	55	1,594	03/01/2028	4.B FE
23341M-AC-5	DUNN PAPER TLB		04/30/2021	SCHEDULED REDEMPTION		15,670	15,670	15,613	14,730	873	67		940		15,670				146	08/26/2022	4.C FE
26826Y-AB-8	E2OPEN INC TERM LOAN B		05/04/2021	COST OF CARRY		(288)											(288)	(288)		02/04/2028	4.B FE
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		06/14/2021	SCHEDULED REDEMPTION		4,461,551	4,461,551	4,430,038	4,424,991		36,560		36,560		4,461,551				17,626	02/05/2023	5.B GI
26825U-AK-7	ECI MACOLA/MAX HOLDING LLC TL		06/30/2021	Various		11,553	11,875	11,868	4,348		12,365		12,365		11,875		(322)	(322)		11/09/2027	4.C FE
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		05/07/2021	COST OF CARRY		(149)											(149)	(149)		04/07/2028	4.A FE
28031F-AD-2	EDGEWATER GENERATION LLC TER		06/30/2021	Various		14,631	14,892	14,748	4,419	4	130		134		14,892		(261)	(261)		12/13/2025	3.C FE
N2820E-AC-2	EG GROUP LIMITED	D	06/30/2021	Various		5,919,937	6,011,682	9,332,880	3,618,274	35,987	(3,324,133)		(3,288,146)		6,008,410		(88,473)	(88,473)	39,812	02/07/2025	4.C FE
28414B-AF-3	Elanco Animal Health Incorporate		06/30/2021	Various		32,801	32,898	32,828	4,601		72		72		32,898		(97)	(97)		08/01/2027	2.C FE
29267Y-AS-1	ENERGIZER HOLDINGS INC TLB		06/16/2021	Various		2,003	2,500	2,488	1,140		13		13		2,500		(497)	(497)	6	12/22/2027	3.A FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		06/30/2021	Various		2,008,820	2,014,520	2,500,114	491,080		(491,015)		(491,015)		2,008,992		(172)	(172)		08/03/2026	4.B FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL		06/30/2021	SCHEDULED REDEMPTION		17,931	17,931	17,901	14,903	2,995	33		3,028		17,931					10/10/2025	5.B FE
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		06/30/2021	SCHEDULED REDEMPTION		19,561	19,561	19,467	6,896		31		31		19,561				72	07/30/2027	4.C FE
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		06/30/2021	SCHEDULED REDEMPTION		5,102	5,102	5,102	4,555	548			547		5,102					03/08/2024	5.B FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		06/30/2021	SCHEDULED REDEMPTION		11,849	11,849	11,836	5,191	1	7		9		11,849					02/04/2027	4.C FE
26908B-AK-9	ESH HOSPITALITY INC TL B		06/16/2021	Various		5,401,501	5,414,918	6,609,097	1,412,575	11,451	(1,208,005)		(1,196,555)		5,401,326		174	174	10,286	09/18/2026	3.B FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		06/30/2021	Various		3,007,642	3,019,165	5,944,682	2,913,985	1,994	(2,937,969)		(2,935,975)		3,010,988		(3,346)	(3,346)	4,101	12/22/2023	4.B FE
30204K-AD-8	EXGEN RENEWABLES IV LLC TL		06/03/2021	SCHEDULED REDEMPTION		17,503	17,503	17,420	17,416		87		87		17,503				21	12/15/2027	3.C FE
30233P-AB-6	EYECARE PARTNERS LLC TL		06/30/2021	SCHEDULED REDEMPTION		16,523	16,523	16,390	5,134	141	132		274		16,523				58	02/18/2027	4.B FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		06/30/2021	SCHEDULED REDEMPTION		5,376	5,376	5,381	5,336	46	(5)		40		5,376				20	08/02/2024	4.C FE
31732F-AM-8	FILTRATION GROUP CORP TL		06/30/2021	Various		1,991,745	2,014,294	4,006,745			(1,998,428)		(1,998,428)		2,008,316		(16,572)	(16,572)		03/27/2025	4.C FE
31732F-AQ-9	FILTRATION GROUP CORP TL		06/30/2021	SCHEDULED REDEMPTION		625	625	622	622		3		3		625					03/31/2025	4.B FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		06/30/2021	SCHEDULED REDEMPTION		61,678	61,678	61,617	38,419	388	44		432		61,678				51	02/02/2027	3.B FE
33903R-AY-5	FleetCor Technologies Operating		05/18/2021	COST OF CARRY		(68)											(68)	(68)		04/28/2028	
33905P-AB-7	FLEETWASH INC DDTAL		06/30/2021	SCHEDULED REDEMPTION		630	630	620	605	13	12		25		630				3	10/01/2024	3.A FE
33905P-AE-1	FLEETWASH INC TERM LOAN B		06/30/2021	SCHEDULED REDEMPTION		23,428	23,428	23,285	22,506	764	159		922		23,428				123	10/01/2024	3.A PL
34721H-AB-5	FORT DEARBORN HLDGS INC TL		06/30/2021	Various		21,185	21,460	21,447			21		21		21,460		(275)	(275)	48	10/19/2023	4.C FE
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		05/13/2021	Various		1,981,722	2,000,000	1,997,500			(7,294)		(7,294)		1,990,206		(8,484)	(8,484)		01/31/2028	4.B FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		04/01/2021	Various					202,644	2,609	702		3,311						2,832	11/10/2023	4.C Z
G3679Y-AC-6	Froneri International PLC Term L	D	05/24/2021	Various		7,480,041	7,592,750	16,375,098	2,576,654	22,871	(8,848,372)		(8,825,502)		7,525,850		(45,808)	(45,808)	22,563	01/29/2027	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
G3679Y-AG-7	FRONERI INTERNATIONAL PLC TL 2ND L	D	06/04/2021	Various		100,000	100,000	99,782	99,772		1,228		1,228		100,000				1,058	01/29/2028	4.C FE
55316H-AB-1	GENESEE & WYOMING INC.		06/30/2021	Various		27,658	27,693	27,638	3,734		908		908		27,693		(35)	(35)	64	12/30/2026	3.B FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		06/30/2021	SCHEDULED REDEMPTION		613,041	613,041	615,335	168,068	1,248	(2,301)		(1,053)		613,041				630	07/02/2025	4.B FE
C7052B-AH-7	GFL Environmental Inc. 2020 Refi		06/30/2021	Various		3,013,329	3,023,228	3,026,854	755,991		(22,264)		(22,264)		3,004,119		9,210	9,210	3,326	05/30/2025	3.C FE
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		06/30/2021	SCHEDULED REDEMPTION		31,750	31,750	31,688	10,298		7,956		7,956		31,750				119	10/02/2025	4.B FE
37953U-AM-4	GLOBALLOGIC HOLDING INC TLB2		06/30/2021	Various		18,189	19,163	19,171	4,085		(92)		(92)		19,163		(973)	(973)	79	09/14/2027	4.B FE
37953U-AJ-1	GLOBALLOGIC INC TLB		06/04/2021	Various		1,677,686	1,685,523	1,683,794	1,664,454	19,182	166		19,348		1,683,802		(6,116)	(6,116)	5,200	08/01/2025	4.B FE
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		06/30/2021	Various		7,711	8,292	8,147			11,638		11,638		8,292		(581)	(581)	12	08/10/2027	3.B FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		05/18/2021	COST OF CARRY		(344)											(344)	(344)		02/15/2024	3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		06/28/2021	Various		2,284,505	2,295,287	2,288,033	2,060,167	44,685	1,678		46,362		2,288,943		(4,438)	(4,438)	6,983	10/21/2024	4.A FE
51508P-AG-9	GOLDEN NUGGET INC TLB		06/30/2021	Various		2,985,290	3,017,535	4,241,463	2,589,190	104,099	(1,238,669)		(1,134,570)		3,001,481		(16,190)	(16,190)	10,014	10/04/2023	4.B FE
38245H-AC-1	GOODRX INC TERM LOAN		05/14/2021	Various		480,924	483,245	482,427	479,379	2,990	47		3,037		482,417		(1,493)	(1,493)	1,689	10/10/2025	4.A FE
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		06/30/2021	Various		9,274	9,434	9,428			6		6		9,434		(160)	(160)	32	08/04/2027	4.B FE
38740T-AE-1	GRANITE US HOLDINGS CORP TL		06/30/2021	SCHEDULED REDEMPTION		16,891	16,891	16,864			27		27		16,891				101	09/30/2026	4.C FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		06/30/2021	SCHEDULED REDEMPTION		10,731	10,731	10,688	4,849	110	23		133		10,731					06/28/2024	4.B FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		06/30/2021	Various		21,298	22,721	22,443	4,848		219		219		22,721		(1,423)	(1,423)		11/15/2027	3.B FE
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		06/30/2021	SCHEDULED REDEMPTION		19,732	19,732	15,992	15,360	444	3,928		4,372		19,732				147	05/31/2025	5.C FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		06/30/2021	SCHEDULED REDEMPTION		18,133	18,133	14,649	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		04/22/2021	EXCHANGE		7,582,231	7,603,625	16,129,023	2,562,666	1,737	(8,544,779)		(8,543,042)		7,582,218		13	13	13,282	06/01/2025	4.A FE
36249V-AH-9	GYP Holdings III Corp. (aka Gyps		05/20/2021	Various		18,944	19,009	18,956			53		53		19,009		(65)	(65)	11	06/01/2025	
41151P-AN-5	HARBOR FREIGHT TL		06/15/2021	Various		17,786	18,230	18,132	5,543		102		102		18,230		(443)	(443)	57	10/19/2027	3.C FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		05/03/2021	Various		6,176,074	6,178,482	6,072,092	2,645,522		115,968		115,968		6,178,482		(2,407)	(2,407)	23,820	05/16/2024	4.B FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		05/28/2021	Various		470,154	470,185	470,555	121,253	787	(446)		340		470,185		(31)	(31)	888	10/20/2024	3.A FE
404122-BA-0	HCA INC B12 TL		06/30/2021	Various		9,095,478	9,095,478	9,122,229	4,108,136		(31,171)		(31,171)		9,095,478				46,762	03/13/2025	2.C FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/30/2021	SCHEDULED REDEMPTION		12,680	12,680	12,635	4,894	85	37		122		12,680					05/23/2025	4.C FE
G4712J-AQ-5	HIG FINANCE 2 LIMITED DD TL	D	04/01/2021	Various		536,931	544,931	539,488			(536,986)		(536,986)		536,681		249	249	2,379	11/12/2027	4.B FE
G4712J-AP-7	HIG FINANCE 2 LIMITED USD TLB	D	04/01/2021	Various		3	3	3	1,125		11		11		3				9	11/12/2027	4.B FE
BASOXT-Z9-0	HOLLANDER SLEEP PRODUCT DIP DDTL		04/01/2021	CANCELLED TRADE		4,902											4,902	4,902		10/20/2019	
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	06/30/2021	Various		13,779	14,234	14,282			(47)		(47)		14,234		(456)	(456)		11/12/2027	4.B FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		05/28/2021	Various		1,221,003	1,218,750	1,221,096	1,194,375	27,099	(469)		26,631		1,221,006		(3)	(3)	6,599	05/30/2023	4.A FE
449280-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		06/30/2021	Various		16,445	17,083	17,025	6,697	84	6		90		17,083		(637)	(637)	13	09/11/2023	4.B FE
45323K-AB-6	IMPRIVATA INC TERM LOAN		06/30/2021	Various		10,243	10,313	10,324	1,547		(17)		(17)		10,313		(70)	(70)		12/01/2027	4.B FE
45674B-AA-6	INFOBASE HOLDINGS INC TERM LOAN		06/30/2021	SCHEDULED REDEMPTION		74,902	74,902	74,528	73,168	1,316	418		1,734		74,902				1,036	12/20/2022	4.C
45781B-AG-0	INOVALON HOLDINGS INC REFI DATE TL		06/07/2021	Various		5,379,701	5,440,892	5,443,022	449,935		691		691		5,428,972		(49,271)	(49,271)	24,226	04/02/2025	4.B FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		06/30/2021	SCHEDULED REDEMPTION		24,526	24,526	24,445	8,923	125	83		207		24,526				64	07/31/2024	4.B FE
29251L-AF-5	IPS ACQUISITION LLC TLB-2		06/30/2021	SCHEDULED REDEMPTION		1,247	1,247	1,245	1,237	8	2		10		1,247				5	11/07/2024	4.C FE
44969Q-BJ-8	IQVIA INC. (QUINTILES IMS) TL B3		06/30/2021	SCHEDULED REDEMPTION		12,821	12,821	12,885			(64)		(64)		12,821					06/11/2025	3.A FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		06/30/2021	Various		17,008	17,162	17,140	4,351	31	9		40		17,162		(153)	(153)	68	12/01/2025	4.C FE
G5080A-AF-9	JAZZ PHARMA	D	05/24/2021	COST OF CARRY		(82)											(82)	(82)		05/05/2028	
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		06/30/2021	SCHEDULED REDEMPTION		25,880	25,880	25,873	4,214	39	(2)		37		25,880				50	05/01/2026	3.A FE
48562R-AL-3	KAR AUCTION SERVICES INC		06/30/2021	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	04/01/2021	SCHEDULED REDEMPTION		559	559	553	535	18	6		24		559				12	12/11/2026	4.C FE
72584D-AF-1	KFC HOLDING CO (AKA YUM! BRANDS)		06/30/2021	Various		4,121	6,036	6,054			(18)		(18)		6,036		(1,915)	(1,915)		03/15/2028	2.C FE
78572G-AN-8	KSBR HOLDING CORP		06/01/2021	Various		2,150,344	2,150,344	2,148,647	450,982		6,941		6,941		2,150,344				11,154	04/15/2026	4.A FE
05278G-AB-4	L&W INC (AUTOKINITON) TLB		04/06/2021	SCHEDULED REDEMPTION		937,944	937,944	933,844	923,875	9,760	4,309		14,069		937,944				1,014	05/22/2025	4.B FE
50168E-AE-2	LABL INC. DOLLAR TERM B LOAN		06/30/2021	Various		5,493	5,823	5,837			(15)		(15)		5,823		(330)	(330)		07/01/2026	4.B FE
50179J-AE-8	LBM ACQUISITION LLC DELAYED TL		05/27/2021	COST OF CARRY		(13)											(13)	(13)		12/17/2027	
50179J-AB-4	LBM ACQUISITION LLC TL B		06/30/2021	SCHEDULED REDEMPTION		17,370	17,370	17,347			23		23		17,370					12/17/2027	4.B FE
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		06/30/2021	SCHEDULED REDEMPTION		6,824	6,824	6,656	6,139	494	191		685		6,824				27	12/01/2023	5.A FE
05638U-AB-8	LEB HOLDINGS (USA) INC TLB		06/30/2021	Various		2,662	2,662	2,642	5,154		56		56		2,662				46	11/02/2027	4.B FE
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		06/30/2021	SCHEDULED REDEMPTION		2,540	2,540	2,521	2,475	45	20		65		2,540				10	05/22/2026	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		04/07/2021	Various		1,077	1,250	1,244	1,244		6		6		1,250		(173)	(173)	13	11/02/2027	4.B FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		06/30/2021	Various		10,095	10,230	10,059			245		245		10,230		(135)	(135)		09/06/2025	4.C FE
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		06/30/2021	Various		14,675	15,118	15,089			29		29		15,118		(443)	(443)	50	06/30/2027	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
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		05/17/2021	Various		393,681	399,832	399,118	393,835	5,213	81		5,293		399,128		(5,447)	(5,447)	692	06/21/2024	3.C FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/30/2021	SCHEDULED REDEMPTION		12,614	12,614	11,106	11,104		1,510		1,510		12,614				291	09/24/2024	6. FE
56589P-AG-0	MARAVAI INTERMEDIATE HOLDINGS L		06/30/2021	Various		9,540	10,369	10,409	2,164		37,603		37,603		10,369		(830)	(830)		10/15/2027	4.B FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		05/04/2021	Various		2,332,628	2,332,628	2,320,441	2,287,142	32,333	13,153		45,486		2,332,628				7,400	03/20/2025	4.C FE
57777P-AE-5	MAVIS TIRE EXPRESS SERVICES TLB2		05/04/2021	Various		3,163,589	3,163,589	3,187,316			(23,727)		(23,727)		3,163,589				28,083	03/20/2025	4.C FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		05/04/2021	Various		509,749	519,015	509,728	509,561	1,218	(1,035)		183		509,745		5	5	2,137	08/31/2026	4.C FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		06/30/2021	SCHEDULED REDEMPTION		6,572	6,572	6,532	5,165	72	41		114		6,572				21	08/31/2026	4.C FE
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		05/06/2021	Various		970,184	984,733	990,164	965,038	25,596	(495)		25,101		990,139		(19,956)	(19,956)	4,185	10/31/2024	4.B FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		06/30/2021	SCHEDULED REDEMPTION		108,886	108,886	108,631	108,387	299	199		499		108,886					02/15/2024	3.A FE
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		06/30/2021	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	06/03/2021	Various		5,029,017	5,090,009	5,072,032	1,181,404	6,752	764		7,516		5,068,994		(39,977)	(39,977)		03/01/2026	3.C FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		06/30/2021	SCHEDULED REDEMPTION		4,734	4,734	4,721	3,892	46	13		59		4,734				16	09/13/2024	4.B FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		06/30/2021	SCHEDULED REDEMPTION		11,281	11,281	11,162	4,867		133		133		11,281				49	09/13/2024	4.B FE
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL		06/30/2021	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		06/30/2021	Various		15,861	15,966	15,863	4,642		100		100		15,966		(104)	(104)		10/01/2027	4.A FE
60470F-AG-6	MIRION TECHNOLOGIES FINANCE L		06/30/2021	Various		8,394	8,599	8,620	45		(21)		(21)		8,599		(205)	(205)		03/06/2026	4.B FE
60662W-AM-4	MITCHELL INTERNATIONAL		05/18/2021	Various		1,767,417	1,797,441	1,794,605	1,762,624	31,738	281		32,019		1,794,643		(27,226)	(27,226)	8,053	11/29/2024	4.C FE
60662W-AP-7	MITCHELL INTERNATIONAL INC TLB		06/30/2021	Various		12,886	12,963	12,835	2,775		137		137		12,963		(76)	(76)	56	11/29/2024	4.C FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		06/30/2021	SCHEDULED REDEMPTION		27,258	27,258	27,170	9,665		125		125		27,258					06/30/2023	4.B FE
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		06/30/2021	Various		11,262	11,369	11,130	4,708	76	6,569		6,645		11,369		(107)	(107)	157	10/09/2026	4.C FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		06/30/2021	Various		15,305	15,331	15,297			34		34		15,331		(26)	(26)		03/02/2028	4.B FE
63689E-AS-4	NATIONAL MENTOR HOLDINGS DDTL		05/19/2021	SCHEDULED REDEMPTION		382,382	382,382	382,382							382,382				2,513	03/02/2028	4.B FE
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		04/01/2021	COST OF CARRY		(1)											(1)	(1)		03/02/2028	4.B FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		04/30/2021	SCHEDULED REDEMPTION		19,112	19,112	19,104	7,446	21	3		24		19,112				61	11/06/2024	3.C FE
64200P-AH-1	NEW ARCLIN US HOLDINGS TL		06/30/2021	SCHEDULED REDEMPTION		5,273	5,273	5,247			26		26		5,273				24	02/28/2026	4.B FE
64746P-AC-3	NEW MILANI GROUP TL		06/30/2021	Various		16,250	16,250	16,151	14,123	2,024	16,353		18,377		16,250				531	06/06/2024	5.C
N9000D-AF-4	NEWCO I B.V. FACILITY AV1	C	04/12/2021	EXCHANGE		1,977,295	2,000,000	1,977,101	1,976,595		694		694		1,977,288		7	7	5,609	01/31/2029	4.A FE
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		05/17/2021	COST OF CARRY		(138)											(138)	(138)		09/21/2026	3.C FE
65340M-AN-3	NIACET CORP TL		05/11/2021	SCHEDULED REDEMPTION		15,417	15,417	15,347	15,339		78		78		15,417				66	02/01/2024	2.C PL
45674P-AC-8	NIELSEN CONSUMER LLC TL		06/30/2021	SCHEDULED REDEMPTION		32,500	32,500	32,631			(131)		(131)		32,500					03/05/2028	4.B FE
65409Y-BK-0	NIELSEN FINANCE LLC VNJ INC		05/28/2021	Various		313,014	313,014	307,767	307,349		5,665		5,665		313,014				2,024	06/06/2025	3.A FE
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		06/30/2021	SCHEDULED REDEMPTION		11,225	11,225	11,190	11,188		37		37		11,225					03/28/2025	3.B PL
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL	D	06/30/2021	SCHEDULED REDEMPTION		16,227	16,227	16,171	16,038	129	60		189		16,227				39	10/01/2025	4.A FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		06/30/2021	SCHEDULED REDEMPTION		67,512	67,512	66,679	118,467	15,152	(66,108)		(50,955)		67,512					06/07/2024	5.C
F6628D-AL-8	NUMERICABLE US TLB-12	D	04/15/2021	Various		37,908	38,172	38,008	17,298	173	9,333		9,506		38,172		(263)	(263)	75	01/31/2026	4.B FE
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		06/30/2021	SCHEDULED REDEMPTION		2,475	2,475	2,470	2,470		5		5		2,475				5	09/16/2026	3.A FE
68277F-AC-3	ONEDIGITAL BORROWER LLC DDTL		05/26/2021	Various		87,891	87,891	87,891			732		732		87,891				6,268	11/16/2027	4.C FE
68277F-AD-1	ONEDIGITAL BORROWER LLC TL		05/28/2021	SCHEDULED REDEMPTION																11/16/2027	4.C FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		06/30/2021	Various		6,648,730	6,833,581	9,058,519	1,863,458	103	(2,675,578)		(2,675,475)		6,372,190		276,540	276,540	44,060	02/01/2024	5.A FE
68621X-AE-3	ORGANON & CO TL (USD)		06/28/2021	COST OF CARRY		(132)											(132)	(132)		06/02/2028	
68835U-AC-5	OSMOTICA HOLDINGS US TL A		05/25/2021	SCHEDULED REDEMPTION		161,498	161,498	161,121	160,758	311	429		740		161,498				1,967	12/21/2022	4.C
BA5OV4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		06/01/2021	SCHEDULED REDEMPTION		288,462	288,462	281,512	259,615	21,592	36,156		57,748		288,462				67,167	12/21/2023	4.A FE
76173F-AU-1	PACTIVE EVERGREEN (AKA REYNOLDS)		06/21/2021	Various		5,104,472	5,136,133	5,135,812	1,130,452	5,284	(30,295)		(25,010)		5,105,442		(970)	(970)	3,258	02/05/2023	4.A FE
69946E-AT-8	PAREXEL INTERNATIONAL CORP TL		04/22/2021	Various		1,360,516	1,375,000	1,364,688			464		464		1,365,042		(4,525)	(4,525)	1,668	09/27/2024	4.C FE
70323K-AE-8	Pathway Vet Alliance LLC 2021 Re		06/30/2021	Various		10,770	10,973	10,909			64		64		10,973		(204)	(204)	39	03/31/2027	4.B FE
70455D-AG-9	PCI GAMING AUTHORITY TERM LOAN		04/09/2021	Various		349,063	351,308	349,992	347,036	2,891	72		2,963		349,998		(935)	(935)	229	05/29/2026	3.C FE
70583G-AW-2	PELICAN PRODUCTS INC TL		06/30/2021	SCHEDULED REDEMPTION		1,875	1,875	1,872	1,834	38	3		41		1,875				22	05/01/2025	4.B FE
71360H-AB-3	PERATON CORP TLB		06/30/2021	SCHEDULED REDEMPTION		3,478	3,478	3,461			17		17		3,478				14	02/01/2028	4.A FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		06/30/2021	SCHEDULED REDEMPTION		24,950	24,950	24,962	9,777		(34)		(34)		24,950				221	06/23/2025	3.C FE
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		06/30/2021	SCHEDULED REDEMPTION		7,876	7,876	7,814	7,759	50	67		117		7,876					03/05/2026	4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		06/30/2021	SCHEDULED REDEMPTION		9,997	9,997	9,985			11		11		9,997					03/05/2026	4.A FE
72108P-AR-5	PIKE CORP		06/25/2021	SCHEDULED REDEMPTION		30,822	30,822	30,783			39		39		30,822				91	01/21/2028	4.B FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		04/15/2021	Various		3,459,489	3,477,105	4,453,422	1,455,535		(993,105)		(993,105)		3,459,477		12	12	8,419	04/12/2025	4.A FE
72814C-AF-5	PLAYTIKA HOLDING CORP. TERM LOAN		06/30/2021	Various		26,072	26,250	26,150			100		100		26,250		(178)	(178)	68	03/13/2028	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
73044E-AB-0	PODS INC COV-LITE TLB		06/30/2021	SCHEDULED REDEMPTION		1,875	1,875	1,866			9		9		1,875					03/31/2028	4.B FE
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		06/30/2021	SCHEDULED REDEMPTION		500	500	495	495		5		5		500				6	12/14/2027	4.B FE
73931U-AC-8	POWER STOP LLC INITIAL TL		06/30/2021	SCHEDULED REDEMPTION		15,000	15,000	14,948	14,644	301	56		356		15,000					10/19/2025	4.C
69355H-AB-4	PPD INC TL B		06/30/2021	Various		61,225	61,250	61,400			614		614		61,250		(25)	(25)		01/13/2028	3.C FE
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		06/09/2021	SCHEDULED REDEMPTION		5,654,644	5,654,644	5,651,351	2,354,094	16,590	2,060		18,650		5,654,644				10,031	02/07/2027	4.A FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		06/30/2021	SCHEDULED REDEMPTION		9,411	9,411	9,363	7,999	1,360	51		1,412		9,411				137	08/02/2024	4.C
74045B-AC-1	PREGIS LLC TL		06/30/2021	SCHEDULED REDEMPTION		12,297	12,297	12,272	3,731	3	26		29		12,297					07/31/2026	4.C FE
74045B-AD-9	PREGIS TOPCO LLC TL		06/22/2021	Various		248,851	250,000	248,837	248,125	632	68		701		248,826		25	25	2,882	08/01/2026	4.C FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		04/19/2021	SCHEDULED REDEMPTION		138,769	138,769	137,459	135,953	1,411	1,405		2,816		138,769					01/02/2025	4.C
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT TL		04/01/2021	BANK OF AMERICA/MERRILL LYNCH															(368)	03/03/2028	
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		06/02/2021	Various		53,821	53,877	53,668	10,258	3	186		189		53,877		(55)	(55)	165	10/23/2026	4.B FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		06/30/2021	SCHEDULED REDEMPTION		10,130	10,130	9,890	4,780	146	249		395		10,130				33	02/12/2027	4.C FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		06/30/2021	Various		19,392	19,745	19,628	7,049	23	9,891		9,914		19,745		(353)	(353)		02/01/2027	3.C FE
44969C-BH-2	QUINTILES IMS INC TLB2		06/30/2021	SCHEDULED REDEMPTION		10,000	10,000	10,000	9,930	70			70		10,000					01/13/2025	3.A FE
75025K-AF-5	RADIATE HOLDCO LLC TLB		06/30/2021	Various		3,006,639	3,007,016	4,695,975	1,690,532	1	(1,719,366)		(1,719,365)		2,989,185		17,453	17,453	7,869	09/25/2026	4.B FE
75972J-AB-0	RENAISSANCE LEARNING INC TL		05/06/2021	Various		12,888	13,111	12,997	1,573	28	114		142		13,111		(223)	(223)	34	05/30/2025	4.C FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		05/10/2021	GOLDMAN, SACHS & CO.		2,835,014	2,845,685	2,834,205	2,790,891	43,128	881		44,008		2,834,899		114	114	47,347	12/20/2024	4.B FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		06/30/2021	SCHEDULED REDEMPTION		13,861	27,721	11,956	3,810		10,050		10,050		13,861					09/07/2023	6. FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		06/30/2021	SCHEDULED REDEMPTION		2,250	2,250	2,248	2,233	14	2		17		2,250				4	02/04/2027	3.A FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC TL		06/30/2021	Various		3,750	3,750	3,741	7,434	47	19		66		3,750				23	02/03/2026	4.A FE
76680Y-AB-8	RING CONTAINER TECH GROUP LLC TL		05/13/2021	Various		3,918,345	3,959,767	4,918,645	952,986	11,626	(969,983)		(958,357)		3,949,446		(31,101)	(31,101)	19,081	10/31/2024	4.C FE
77313D-AN-1	ROCKET SOFTWARE INC TL		06/30/2021	SCHEDULED REDEMPTION		10,518	10,518	10,513	2,821	32	3		35		10,518				42	11/28/2025	4.B FE
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		05/14/2021	SCHEDULED REDEMPTION		4,605	4,605	4,593	4,592		12		12		4,605				7	02/11/2027	3.A FE
75001C-AB-0	RV RETAILER LLC TL-B		06/30/2021	Various		9,644	9,688	9,655			33		33		9,688		(43)	(43)		02/08/2028	4.B FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		06/30/2021	Various		23,387	23,538	23,627	16,861	13	(25)		(12)		23,538		(150)	(150)	28	09/01/2027	4.B FE
80465J-AD-0	SAVAGE ENTERPRISES LLC INITIAL		04/06/2021	COST OF CARRY		(110)											(110)	(110)		08/01/2025	4.A FE
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		06/30/2021	SCHEDULED REDEMPTION		31,196	31,196	31,113	11,819	99	72		170		31,196				53	04/11/2025	3.C FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		06/30/2021	Various		4,963,030	5,006,780	17,033,888	2,090,117	59,323	(12,057,846)		(11,998,523)		4,984,540		(21,510)	(21,510)		08/14/2024	4.A FE
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		05/17/2021	Various		2,658,627	2,700,168	2,695,337	2,659,665	35,199	543		35,743		2,695,408		(36,781)	(36,781)	4,651	06/21/2024	3.C FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI		06/30/2021	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		06/30/2021	Various		2,977,290	3,022,834	4,914,297	1,895,376	5,922	(1,927,326)		(1,921,404)		2,989,168		(11,879)	(11,879)	5,776	12/31/2025	4.B FE
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		05/17/2021	COST OF CARRY		(21)											(21)	(21)		03/06/2025	3.C FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		06/30/2021	SCHEDULED REDEMPTION		73,241	73,241	73,073	73,047		194		194		73,241					07/08/2024	2.B FE
82087U-AL-1	SHEARERS FOODS LLC REFINANCING TL		06/30/2021	Various		12,714	13,750	13,810			38,804		38,804		13,750		(1,036)	(1,036)	54	09/23/2027	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		06/30/2021	SCHEDULED REDEMPTION		2,188	2,188	2,179	2,159	19	9		28		2,188				5	09/30/2026	3.C FE
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		06/30/2021	Various		13,557	13,734	13,005	4,176	75	752		827		13,734		(177)	(177)	33	01/23/2025	5.A FE
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL		06/30/2021	SCHEDULED REDEMPTION		13,789	13,789	13,595			193		193		13,789					02/05/2024	4.A FE
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		06/30/2021	Various		21,433	22,375	22,262			113		113		22,375		(942)	(942)		03/04/2028	4.C FE
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		06/30/2021	SCHEDULED REDEMPTION		310,926	310,926	308,984	128,721	614	2,088		2,702		310,926				265	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		06/30/2021	SCHEDULED REDEMPTION		2,630	2,630	2,627	2,597	29	3		33		2,630				2	04/16/2025	3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		06/30/2021	SCHEDULED REDEMPTION		159,292	159,292	158,287	65,946	314	1,214		1,528		159,292				247	04/16/2025	3.B FE
855031-AQ-3	STAPLES INC TL		05/28/2021	SCHEDULED REDEMPTION		4,842	4,842	4,635	4,537	95	210		305		4,842				64	04/16/2026	4.B FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	06/30/2021	Various		44,139	45,150	45,408	8,355		27,613		27,613		45,150		(1,011)	(1,011)	298	07/10/2025	2.C FE
85769E-AZ-4	STATION CASINOS LLC TLB		06/30/2021	Various		4,942,521	5,006,139	15,897,365	1,067,564	15,366	(10,952,416)		(10,937,050)		4,947,576		(5,055)	(5,055)	4,065	02/08/2027	4.A FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		04/01/2021	CANCELLED TRADE		(605,755)	(446,641)	(413,143)							(446,641)		(159,114)	(159,114)		03/19/2022	6. FE
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	04/01/2021	EXCHANGE		1,994,524	1,980,000	1,995,054	1,979,889	15,196	(186)		15,010		1,994,899		(376)	(376)	25,204	10/01/2026	4.C FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	06/30/2021	SCHEDULED REDEMPTION		7,450	7,450	7,480			(30)		(30)		7,450					10/01/2026	4.C FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	06/30/2021	SCHEDULED REDEMPTION		11,656	11,656	11,623	4,081	46	33		79		11,656					03/05/2027	4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		06/30/2021	SCHEDULED REDEMPTION		16,785	16,785	16,315			469		469		16,785					08/31/2026	4.C FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		05/03/2021	Various		6,526,120	6,713,904	7,759,312	2,529,946		(1,217,747)		(1,217,747)		6,525,976	796	(1,609)	(813)	(251,407)	09/02/2024	4.C FE
87164G-AM-5	SYNIVERSE HLDGS TL		04/01/2021	BARCLAYS															5,241	03/09/2023	
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		06/10/2021	Various		2,583,599	2,655,000	3,520,811	1,005,701	11,266	(861,368)		(850,101)		2,658,877		(75,278)	(75,278)	6,590	07/08/2026	3.C FE
87583F-AK-4	TANK HOLDINGS CORP		06/30/2021	SCHEDULED REDEMPTION		1,875	1,875	1,847			28		28		1,875				7	03/26/2026	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
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		06/30/2021	SCHEDULED REDEMPTION		10,171	10,171	10,100	5,031	98	73		171		10,171					03/26/2026	4.C FE
87817J-AE-8	TEAM HEALTH INC TL		06/30/2021	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		05/21/2021	Various		5,486,994	5,554,923	7,083,652	1,535,990	27,312	(1,553,776)		(1,526,464)		5,529,730		(42,736)	(42,736)	16,949	05/01/2024	4.B FE
88023H-AD-2	TEMPO ACQUISITION LLC TL		06/30/2021	SCHEDULED REDEMPTION		24,692	24,692	24,533	11,917		161		161		24,692					11/02/2026	4.B FE
88145L-AE-4	TERRIER MEDIA BUYER INC 2021 TLB		05/10/2021	Various		4,316,383	4,350,347	8,286,585			(3,960,248)		(3,960,248)		4,324,087		(7,703)	(7,703)	17,108	12/17/2026	4.A FE
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		04/07/2021	Various		6,912,075	6,942,456	8,856,760	2,893,729	42,504	(1,945,043)		(1,902,539)		6,911,350		725	725	4,226	07/21/2025	4.B FE
88362W-AB-2	THERMON HOLDING CORP TLB		04/01/2021	SCHEDULED REDEMPTION		4,451	4,451	4,436	4,418	18	15		33		4,451				19	10/30/2024	4.B FE
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB		06/30/2021	Various		10,515	10,625	10,642			(17)		(17)		10,625		(110)	(110)	37	03/24/2028	4.B FE
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		06/30/2021	Various		6,838	6,875	6,838			38		38		6,875		(37)	(37)	24	08/14/2024	4.A FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		06/30/2021	SCHEDULED REDEMPTION		57,508	57,508	56,684	56,106	458	943		1,401		57,508					08/14/2024	4.A FE
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		06/30/2021	Various		(2,500)	(2,500)	(2,466)			18		18		(2,500)				5	08/18/2027	4.B FE
89334G-AX-2	TRANS UNION TLB-5		06/30/2021	Various		66,823	66,836	66,670	42,550	63	428		491		66,836		(13)	(13)	89	11/16/2026	3.B FE
89364M-BS-2	TRANSDIGM INC TLG		05/07/2021	Various		2,088,131	2,114,609	2,082,890			714		714		2,082,553		5,578	5,578	5,025	08/22/2024	4.A FE
89364M-BQ-6	TRANSDIGM INC. REFI TLE - TLE		06/30/2021	SCHEDULED REDEMPTION		8,620	8,620	8,587	8,437	146	37		183		8,620					05/30/2025	4.A FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		06/21/2021	Various		5,340,772	5,427,930	6,856,175	2,383,507	31,375	(1,488,025)		(1,456,650)		5,366,539		(25,766)	(25,766)	21,976	12/09/2025	4.A FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		06/30/2021	SCHEDULED REDEMPTION		102,374	102,374	98,752	39,632		18,086		18,086		102,374				101	09/27/2024	4.C FE
89678Q-AB-2	TRITON WATER HOLDINGS INC TL		06/02/2021	Various		5,367,959	5,400,000	5,394,750			167		167		5,392,340		(24,380)	(24,380)		03/31/2028	4.B FE
89778P-AG-2	TRUCK HERO INC TLB		06/30/2021	Various		20,117	20,125	20,166			(41)		(41)		20,125		(8)	(8)	83	01/31/2028	4.C FE
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		06/30/2021	SCHEDULED REDEMPTION		20,503	20,503	20,534	7,892		(39)		(39)		20,503				89	10/29/2027	4.B FE
90266U-AJ-2	UFC HOLDINGS LLC TL B3		06/29/2021	SCHEDULED REDEMPTION		933,429	933,429	935,246			(1,817)		(1,817)		933,429				5,896	04/29/2026	4.B FE
90385K-AG-6	UKG INC 2021 INCREMENTAL TL		06/30/2021	SCHEDULED REDEMPTION		18,111	18,111	18,193			(82)		(82)		18,111					05/04/2026	4.C FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		06/30/2021	SCHEDULED REDEMPTION		6,615	6,615	6,616	6,591	24	(1)		24		6,615				23	05/04/2026	4.C FE
90932R-AE-4	UNITED AIR LINES INC TLB		04/21/2021	SCHEDULED REDEMPTION		1,766,992	1,766,992	1,766,992	1,727,235	39,757			39,757		1,766,992				1,831	04/01/2024	3.B FE
90932R-AJ-3	UNITED AIRLINES INC		06/30/2021	Various		31,469	31,875	32,294			(419)		(419)		31,875		(406)	(406)		04/21/2028	3.B FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		06/02/2021	COST OF CARRY		(393)											(393)	(393)		10/18/2025	4.B FE
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		06/03/2021	Various		7,000,000	7,000,000	6,986,865	1,958,524		19,038		19,038		7,000,000				29,357	07/01/2024	3.A FE
N9000D-AD-9	UPC BROADBAND HLDGS BV TLB2		06/17/2021	Various		3,993,206	4,000,000	3,954,603	1,976,595		46,130		46,130		4,000,000		(6,794)	(6,794)	26,311	01/31/2029	3.C FE
90349Y-AF-3	US ECOLOGY INC TLB		06/30/2021	Various		13,934	14,534	14,531	1,902	2	(12)		(11)		14,534		(600)	(600)	35	11/02/2026	3.C FE
90351H-AD-0	US FOODS INC TLB		05/07/2021	Various		966,531	985,000	980,978	967,457	13,287	248		13,535		980,992		(14,461)	(14,461)	2,135	09/13/2026	4.C FE
90351H-AB-4	US FOODS INC TL-B		05/07/2021	Various		2,366,535	2,393,462	2,390,897	2,355,118	35,411	579		35,989		2,391,108		(24,573)	(24,573)	1,070	06/27/2023	4.C FE
90351N-AF-2	USI HOLDINGS CORP		06/30/2021	SCHEDULED REDEMPTION		1,248	1,248	1,243	1,243		5		5		1,248					12/02/2026	4.B FE
92531H-AD-9	VERSCEND HOLDING CORP TL B		05/14/2021	COST OF CARRY		(446)											(446)	(446)		08/27/2025	
92531H-AB-3	VERSCEND HOLDING CORP TLB		04/01/2021	Various		1,968,785	1,963,536	1,968,784	1,957,951	11,098	(138)		10,960		1,968,911		(126)	(126)	256	08/27/2025	4.A FE
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	05/03/2021	Various		(1,211)											(1,211)	(1,211)		07/30/2027	4.A FE
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		06/30/2021	Various		4,993,351	5,022,704	20,025,087			(15,055,988)		(15,055,988)		4,969,099		24,252	24,252	3,637	03/02/2027	4.A FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		06/30/2021	Various		13,948	14,151	13,857	4,940	153	288		441		14,151		(202)	(202)		07/02/2025	5.A FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		06/30/2021	SCHEDULED REDEMPTION		17,500	17,500	17,481	9,183		18		18		17,500				30	12/31/2025	2.C FE
00215N-AK-6	VM CONSOLIDATED INC TLB		06/30/2021	SCHEDULED REDEMPTION		17,251	17,251	17,308			(57)		(57)		17,251					03/24/2028	4.A FE
91834W-AC-4	VS BUYER LLC TERM LOAN B		06/30/2021	SCHEDULED REDEMPTION		1,563	1,563	1,556	1,548	8	7		15		1,563				4	02/28/2027	4.B FE
92956R-AG-6	WABASH NATIONAL CORPORATION TL		06/30/2021	Various		839,244	840,633	843,678			(3,046)		(3,046)		840,633		(1,389)	(1,389)		09/28/2027	3.C FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		06/30/2021	SCHEDULED REDEMPTION		19,189	19,189	19,138	6,461	124	25		149		19,189					02/05/2026	4.C FE
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING TLB		05/20/2021	Various		497,011	500,000	497,500			36		36		497,536		(525)	(525)		03/02/2028	4.B FE
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		06/30/2021	SCHEDULED REDEMPTION		6,517	6,517	6,504	3,111	8	14		22		6,517				24	10/22/2026	4.B FE
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		04/30/2021	SCHEDULED REDEMPTION		710,608	710,608	710,133	277,606		779		779		710,608				4,973	04/29/2023	2.C FE
96208U-AP-6	WEX INC TERM B3		04/01/2021	SCHEDULED REDEMPTION		2,859,150	2,859,150	2,824,125	2,822,554		36,596		36,596		2,859,150				187	05/15/2026	3.C FE
96208U-AT-8	WEX INC TERM LOAN		06/30/2021	SCHEDULED REDEMPTION		17,500	17,500	17,413			88		88		17,500					03/31/2028	3.C FE
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		06/17/2021	Various		137,875	138,152	138,152							138,152		(277)	(277)	25,282	08/02/2026	
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		04/30/2021	SCHEDULED REDEMPTION		23,038	23,038	23,035	7,922		(16)		(16)		23,038				32	10/19/2027	4.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		06/30/2021	SCHEDULED REDEMPTION		19,725	19,725	19,460	13,201	1,150	265		1,415		19,725					05/18/2025	5.A FE
97246F-AH-9	WILSONART LLC TL		06/30/2021	SCHEDULED REDEMPTION		22,143	22,143	22,203			44,227		44,227		22,143				249	12/31/2026	4.B FE
97246F-AF-3	WILSONART TRANCHE D TL		04/01/2021	Various		8,881,149	8,857,336	11,777,321	2,872,367		(2,899,018)		(2,899,018)		8,881,172		(22)	(22)	1,335	12/19/2023	4.B FE
92929L-AW-8	WMG ACQUISITION TL		04/30/2021	EXCHANGE		2,500,000	2,500,000	2,500,000							2,500,000				2,486	01/20/2028	
92929L-AV-0	WMG ACQUISITION TRANCHE G TL		06/03/2021	COST OF CARRY		(782)											(782)	(782)		01/20/2028	3.C FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		06/30/2021	SCHEDULED REDEMPTION		5,699	5,699	5,336	2,122	685	364		1,049		5,699				8	01/27/2025	5.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
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		06/30/2021	SCHEDULED REDEMPTION		25,288	25,288	25,267	12,400	112	4		116		25,288					05/30/2025	3.A FE
C8614Y-AB-9	XPLORNET COMMUNICATIONS INC TL	A	06/17/2021	Various		2,175,619	2,180,266	2,083,733	2,078,199		6,293		6,293		2,084,492		91,127	91,127	22,940	06/10/2027	4.C FE
98919X-AB-7	ZAYO GROUP HOLDINGS INC. TL		05/13/2021	Various		3,955,000	4,000,000	4,000,000							4,000,000		(45,000)	(45,000)	14,859	03/09/2027	4.B FE
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP TL		05/21/2021	Various		8,424,510	8,528,314	25,733,762	2,292,132		(17,320,759)		(17,320,759)		8,405,867		18,643	18,643	41,707	04/30/2028	4.A FE
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		05/24/2021	COST OF CARRY		(234)											(234)	(234)		02/02/2026	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						371,128,913	373,821,725	522,331,638	164,995,119	1,591,272	(145,771,452)		(144,180,180)		371,895,563	796	(768,404)	(767,608)	1,296,386	XXX	XXX
8399997. Total - Bonds - Part 4						5,039,252,773	4,848,277,206	5,083,414,855	3,704,389,702	5,829,437	(148,610,895)		(142,781,458)	234,286	4,922,028,904	176,399	101,020,051	101,196,449	92,684,800	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,039,252,773	4,848,277,206	5,083,414,855	3,704,389,702	5,829,437	(148,610,895)		(142,781,458)	234,286	4,922,028,904	176,399	101,020,051	101,196,449	92,684,800	XXX	XXX
126128-20-6	CNB FINANCIAL CORP INC		06/11/2021	JONES TRADING	14,200.000	386,893	1.00	355,000	355,000						355,000		31,893	31,893	9,285		3.A
32043P-20-5	FIRST GUARANTY BANCSHARES INC		05/17/2021	JONES TRADING	6,000.000	157,463	1.00	150,000							150,000		7,463	7,463	956		6. *
56064Y-30-8	MAINSTREET BANCSHARES INC		04/29/2021	JONES TRADING	7,396.000	195,987	1.00	184,900	184,900						184,900		11,087	11,087	3,467		3.C
S52712-76-7	SIXT PREF	B	05/26/2021	BANK OF AMERICA/MERRILL LYNCH	239.000	22,000	1.00	16,655	3,478					(281)	16,655	306	5,039	5,345			6. *
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						762,342	XXX	706,555	543,378					(281)	706,555	306	55,481	55,788	13,708	XXX	XXX
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		04/05/2021	EXCHANGE	14,075,000.000	11,541,500	100.00	14,012,469	11,189,625	2,824,800	(2,472,925)		351,875		11,541,500				562,023		3.B FE
29278N-AB-9	ENERGY TRANSFER PARTNERS LP		04/05/2021	EXCHANGE	9,545,000.000	8,447,325	100.00	8,923,425	8,058,646	621,993	(481,314)		140,679		8,447,325				404,005		3.B FE
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						19,988,825	XXX	22,935,894	19,248,271	3,446,794	(2,954,239)		492,554		19,988,825				966,028	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						20,751,167	XXX	23,642,449	19,791,649	3,446,794	(2,954,239)		492,554	(281)	20,695,380	306	55,481	55,788	979,736	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						20,751,167	XXX	23,642,449	19,791,649	3,446,794	(2,954,239)		492,554	(281)	20,695,380	306	55,481	55,788	979,736	XXX	XXX
88554D-20-5	3D SYSTEMS CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	206.000	5,555		1,011	2,159	(1,147)			(1,147)		1,011		4,543	4,543			
282914-10-0	8X8 INC.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	248.000	5,782		8,045							8,045		(2,263)	(2,263)			
004225-10-8	ACADIA PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	393.000	8,361		10,139	21,010	(6,205)			(6,205)		10,139		(1,778)	(1,778)			
00430H-10-2	ACCELERATE DIAGNOSTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	117.000	806		973							973		(168)	(168)			
00434H-10-8	ACCELERON PHARMA INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	8.000	1,041		945	1,024	(79)			(79)		945		97	97			
005098-10-8	ACUSHNET HOLDINGS CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,406.000	278,610		139,042	219,159	(80,117)			(80,117)		139,042		139,568	139,568	892		
00653Q-10-2	ADAPTHEALTH CORP CLASS A		04/14/2021	GOLDMAN, SACHS & CO.	6,400.000	182,689		211,200							211,200		(28,511)	(28,511)			
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	119.000	4,452		4,750	7,036	(1,609)			(1,609)		4,750		(298)	(298)			
006739-10-6	ADDUS HOMECARE CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	94.000	8,931		9,224	11,006	(1,783)			(1,783)		9,224		(292)	(292)			
S60068-86-3	ADELAIDE BRIGHTON LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	884.000	2,328		2,021	2,285	(170)			(170)	(94)	2,021	96	212	307	50		
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	68.000	2,424		2,672							2,672		(249)	(249)			
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	242.000	822		2,365	2,623	(254)			(254)		2,365		(1,544)	(1,544)			
00770F-10-4	AEGION CORP		05/18/2021	MERGER	230.000	6,900		3,407	4,368	(961)			(961)		3,407		3,493	3,493			
00771V-10-8	AERIE PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	113.000	1,868		2,019							2,019		(151)	(151)			
00848J-10-4	AGILITI INC		05/06/2021	JEFFERIES & COMPANY, INC.	7,582.000	113,862		115,905							115,905		(2,043)	(2,043)			

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
00847J-10-5	AGILYSYS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	29.000	1,468		1,391							1,391		77	77			
00912X-30-2	AIR LEASE CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	283.000	12,917		12,902							12,902		15	15			
SB8HX8-Z8-3	AL NOOR HOSPITALS GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	873		789							789	1	82	84			
011659-10-9	ALASKA AIR GROUP, INC.		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	3,189.000	213,750		202,660							202,660		11,090	11,090			
01671P-10-0	ALLAKOS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3.000	299		321	420	(99)			(99)		321		(22)	(22)			
01749D-10-5	ALLEGRO MICROSYSTEMS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	7,152.000	177,637		139,147	110,612	(48,257)			(48,257)		139,147		38,490	38,490			
S59142-70-3	ALLREAL HLD N	B	05/25/2021	Various	14.000	2,896		2,802	3,223	(234)			(234)	(224)	2,802	166	(72)	94	35		
02079K-10-7	ALPHABET INC CLASS C		05/25/2021	DIRECT	330.000	794,993		150,300	578,120	(427,821)			(427,821)		150,300		644,694	644,694			
S60215-00-1	ALPS ALPINE LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	1,085		1,279	1,315	18			18	(55)	1,279	(12)	(182)	(194)	8		
02156B-10-3	ALTERYX INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	122.000	9,168		10,121							10,121		(953)	(953)			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	4,954.000	323,185		91,526	274,600	(183,075)			(183,075)		91,526		231,659	231,659	594		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,466.000	250,492		200,016	176,512	(32,651)			(32,651)		200,016		50,476	50,476	2,215		
025676-20-6	AMERICAN EQUITY INVT LIFE HL		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	229.000	6,688		7,074							7,074		(386)	(386)			
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		05/25/2021	Various	24,392.000	916,568		589,633	731,760	(142,127)			(142,127)		589,633		326,936	326,936	3,659		
03152W-10-9	AMICUS THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	991.000	8,627		9,263	22,882	(12,917)			(12,917)		9,263		(636)	(636)			
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	199.000	3,856		3,534	4,002	(468)			(468)		3,534		321	321			
032654-10-5	ANALOG DEVICES INC		05/25/2021	DIRECT	1,710.000	279,961		89,739	252,618	(162,879)			(162,879)		89,739		190,222	190,222	1,180		
03272L-10-8	ANAPLAN INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	88.000	5,069		4,739	6,323	(1,206)			(1,206)		4,739		330	330			
00183L-10-2	ANGI HOMESERVICES INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	40.000	560		520							520		40	40			
SB1XZS-82-2	ANGLO AMERICAN PLC OMN STK	B	06/07/2021	DISTRIBUTION	0.000	1,463		1,463							1,463						
J01554-10-4	ANRITSU CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	1,905		2,186	2,232	16			16	(16)	2,186	(95)	(186)	(282)	20		
G0403H-10-8	AON PLC CLASS A		05/25/2021	DIRECT	1,467.000	370,139		126,848	309,933	(183,085)			(183,085)		126,848		243,291	243,291	1,423		
SBTC2N-F2-7	APHRIA INC	B	05/05/2021	MERGER	717.000	9,555		4,953	4,953	84			84	(84)	4,953	284	4,318	4,602			
03783C-10-0	APPFOLIO INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1.000	137		134	180	(46)			(46)		134		3	3			
03782L-10-1	APPIAN CORP CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	90.000	7,475		11,966	14,588	(1,988)			(1,988)		11,966		(4,491)	(4,491)			
03820C-10-5	APPLIED INDUSTRIAL TECH INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	3,305.000	341,529		155,690	257,757	(102,067)			(102,067)		155,690		185,839	185,839	1,091		
038222-10-5	APPLIED MATERIALS INC		05/25/2021	DIRECT	2,253.000	309,788		41,410	194,434	(153,024)			(153,024)		41,410		268,377	268,377	496		
03828A-10-1	APPLIED THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	75.000	1,398		1,407							1,407		(8)	(8)			
038336-10-3	APTARGROUP INC		06/07/2021	Various	5,419.000	844,094		546,414	741,807	(195,393)			(195,393)		546,414		297,680	297,680	3,916		
00208D-40-8	ARC RESOURCES LTD	B	05/25/2021	Various	1,255.510	9,202		7,728							7,728	343	1,131	1,474			
040047-60-7	ARENA PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	92.000	5,716		6,023	7,068	(1,046)			(1,046)		6,023		(306)	(306)			
04010E-10-9	ARGAN INC		06/24/2021	Various	2,600.000	125,820		89,882	115,674	(25,792)			(25,792)		89,882		35,938	35,938	650		

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
S60496-32-0	ARIAKE JAPAN CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	5,920		6,072	7,187	(548)			(548)	(298)	6,072	(58)	(95)	(152)	47		
041242-10-8	ARKO		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	197.000	2,067		1,826							1,826		241	241			
SB132N-W2-8	ASHMORE GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	176.000	986		950	1,037	(22)			(22)	(25)	950	58	(22)	36	12		
045327-10-3	ASPEN TECHNOLOGY		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,058.000	263,850		199,050	259,719	(69,033)			(69,033)		199,050		64,800	64,800			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	6,272.000	144,163		134,861	148,806	(16,238)			(16,238)		134,861		9,302	9,302			
G2386T-10-9	ASSURA REIT PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,108.000	2,160		2,041	2,213	40			40	(210)	2,041	295	(175)	120	37		
J96216-12-2	ASTELLAS PHARMA INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	23,200.000	354,363		357,343							357,343	(1,610)	(1,370)	(2,980)	4,008		
00206R-10-2	AT&T INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	6,834.000	201,704		194,837	196,546	(1,709)			(1,709)		194,837		6,867	6,867	7,107		
046513-10-7	ATARA BIOTHERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	75.000	992		1,077							1,077		(85)	(85)			
SB12TR-11-8	ATEA ASA	B	05/19/2021	DISTRIBUTION	0.000	148		127							127	21		21			
04685N-10-3	ATHENEX INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	527.000	2,385		2,266	5,829	(1,182)			(1,182)		2,266		119	119			
SBD97B-N2-3	ATLAS COPCO A	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	595.000	36,970		38,382							38,382	1,117	(2,529)	(1,412)	218		
S56547-81-3	ATOS	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	541.000	36,307		27,689	49,500	(17,373)			(17,373)	(4,438)	27,689	2,686	5,932	8,618	506		
04965G-10-9	ATRECA INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	83.000	689		1,272							1,272		(583)	(583)			
049904-10-5	ATRION CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3.000	1,831		1,875							1,875		(44)	(44)	5		
05156X-88-4	AURORA CANNABIS INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	694.000	5,581		5,923	4,510	76			76	(76)	5,923	418	(760)	(342)			
S40639-80-9	AUTOSTRADA TORINO-MILANO SPA	B	06/04/2021	MERGER	59.000	2,009		1,789							1,789	(9)	229	220			
SBDD85-M8-4	AVAST PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	348.000	2,288		2,189	2,557	(38)			(38)	(262)	2,189	337	(239)	99	39		
05508R-10-6	B G FOODS INC CL A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	145.000	4,264		4,398							4,398		(134)	(134)	69		
S71558-84-5	BACHEM HOLDING AG-REG B	B	05/04/2021	DISTRIBUTION	0.000	30		29							29	1		1			
056525-10-8	BADGER METER INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,092.000	191,914		139,351	179,749	(57,000)			(57,000)		139,351		52,562	52,562	354		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	05/04/2021	DISTRIBUTION	0.000	2,116		1,927							1,927	188		188			
05988J-10-3	BANDWIDTH INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5.000	577		634	768	(9)			(9)		634		(57)	(57)			
S66200-93-2	BANK OF NAGOYA LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	5,139		4,944	4,944	36			36	(36)	4,944	(215)	411	195	57		
S54740-08-9	BANKINTER	B	04/29/2021	DISTRIBUTION	0.000	2,558		2,558							2,558						
06652K-10-3	BANKUNITED INC		05/12/2021	Various	7,854.000	382,846		147,009	273,162	(126,153)			(126,153)		147,009		235,837	235,837	3,613		
S54769-29-4	BARRY CALLEBAUT AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	164.000	372,038		364,151							364,151	14,219	(6,332)	7,887			
071813-10-9	BAXTER INTL INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,131.000	175,476		166,956	5,777						166,956		8,520	8,520	35		
S60882-04-0	BEACH ENERGY LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	930.000	922		1,215							1,215	(32)	(261)	(293)			
G0936K-10-7	BEAZLEY PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	453.000	1,904		2,199	2,258	5			5	(54)	2,199	134	(428)	(294)			

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
075887-10-9	BECTON DICKINSON		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,025.000	248,546		249,229							249,229		(683)	(683)	851		
075896-10-0	BED BATH & BEYOND INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	33.000	783		388	586	(198)			(198)		388		395	395			
SBFXQ9-F7-0	BEIJER REF CLASS B	B	04/23/2021	EXCHANGE	540.000	6,020		5,438	8,250	(1,836)			(1,836)	(976)	5,438	582		582	33		
S41529-52-0	BELIMO HOLDING AG	B	04/08/2021	EXCHANGE	20.000	7,512		7,337	8,688	(747)			(747)	(604)	7,337	175		175	104		
079823-10-0	BELLRING BRANDS INC CLASS A		06/17/2021	BANK OF AMERICA/MERRILL LYNCH	1,410.000	43,823		26,085	34,277	(8,192)			(8,192)		26,085		17,738	17,738			
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		05/11/2021	Various	3,378.000	164,292		81,780	136,843	(55,063)			(55,063)		81,780		82,512	82,512	101		
SBMVT2-14-0	BETSSON CLASS B	B	05/17/2021	EXCHANGE	238.000	1,995		1,859	2,136	(101)			(101)	(176)	1,859	136		136			
W1556U-63-3	BETSSON CLASS B	B	06/10/2021	DISTRIBUTION	0.000	90		89							89	1		1			
G1093E-10-8	BIG YELLOW GROUP PLC	B	05/19/2021	BANK OF AMERICA/MERRILL LYNCH	8,527.000	157,710		105,781	127,866	(9,317)			(9,317)	(12,768)	105,781	16,386	35,544	51,929	2,684		
S51173-81-3	BILFINGER BERGER SE	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	16.000	530		577							577		(47)	(47)	27		
09073M-10-4	BIO TECHNE CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	59.000	24,788		11,827	18,735	(6,909)			(6,909)		11,827		12,962	12,962	38		
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		06/18/2021	Various	1,795.000	169,613		88,677	84,939	(51,215)			(51,215)		88,677		80,936	80,936			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	10,146.000	473,587		251,878	358,149	(130,424)			(130,424)		251,878		221,709	221,709			
09180C-10-6	BJS RESTAURANTS INC		06/08/2021	STERN BROTHERS	400.000	22,435		17,300							17,300		5,135	5,135			
09227Q-10-0	BLACKBAUD INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	26.000	1,809		1,789							1,789		20	20			
093712-10-7	BLOOM ENERGY CLASS A CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	116.000	2,503		3,025							3,025		(522)	(522)			
SBYQ0H-V1-9	BLUE PRISM GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	8.000	107		133	188	(44)			(44)	(10)	133	13	(39)	(26)			
097023-10-5	BOEING CO		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	270.000	64,998		68,057							68,057		(3,059)	(3,059)			
099502-10-6	BOOZ ALLEN HAMILTON		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,210.000	187,904		172,933							172,933		14,972	14,972			
100557-10-7	BOSTON BEER COMPANY CL A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	10.000	10,967		3,676	9,943	(6,267)			(6,267)		3,676		7,291	7,291			
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	38.000	568		210	321	(111)			(111)		210		358	358	5		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	62.000	2,347		1,969	3,270	(1,301)			(1,301)		1,969		378	378			
104674-10-6	BRADY CORPORATION		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,141.000	284,951		207,932	262,938	(63,718)			(63,718)		207,932		77,019	77,019	2,226		
S61587-09-3	BREVILLE GROUP LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	34.000	692		631	671	8			8	(48)	631	51	10	61	3		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,480.000	203,480		157,374	256,025	(98,651)			(98,651)		157,374		46,106	46,106			
109696-10-4	BRINKS COMPANY		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5.000	375		384							384		(9)	(9)	1		
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	06/28/2021	DISTRIBUTION	0.000	1,483		1,483							1,483						
117043-10-9	BRUNSWICK CORP.		05/10/2021	BANK OF AMERICA/MERRILL LYNCH	5,099.000	587,495		189,643	388,748	(199,105)			(199,105)		189,643		397,852	397,852	1,377		
12008R-10-7	BUILDERS FIRSTSOURCE		06/08/2021	BANK OF AMERICA/MERRILL LYNCH	9,622.001	403,422		385,220							385,220		18,202	18,202			
12685J-10-5	CABLE ONE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	82.000	151,426		149,926							149,926		1,500	1,500			
127387-10-8	CADENCE DESIGN SYSTEMS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	926.000	118,051		110,824							110,824		7,227	7,227			

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
12769G-10-0	CAESARS ENTERTAINMENT INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	475.000	50,851		18,152	35,278	(17,126)			(17,126)		18,152		32,699	32,699			
M20598-10-4	CAESARSTONE LTD	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	12.000	202		121	155	(33)			(33)		121		81	81	2		
SBNOSM-B9-2	CAIRN ENERGY PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	283.000	651		531							531	26	93	119			
E2427M-12-3	CAIXABANK SA	B	05/25/2021	Various	2,709.251	9,366		8,254							8,254	320	792	1,111	72		
128030-20-2	CAL MAINE FOODS		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	184.000	6,652		6,908	5,030	(28)			(28)		6,908		(255)	(255)	6		
134429-10-9	CAMPBELL SOUP CO		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,269.000	158,235		154,460							154,460		3,775	3,775	1,210		
SBYWKG-Q3-8	CAMURUS	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	14.000	344		336							336	(3)	12	8			
13765N-10-7	CANNAE HOLDINGS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	113.000	3,987		4,210	5,003	(792)			(792)		4,210		(223)	(223)			
W1987A-10-7	CANTARGIA	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	192.000	533		681							681	(6)	(141)	(148)			
138098-10-8	CANTEL MEDICAL CORP		06/02/2021	Various	5,780.000	492,426		295,973	450,212	(159,513)			(159,513)		295,973		196,453	196,453			
14040H-10-5	CAPITAL ONE FINL CORP		05/25/2021	DIRECT	3,666.000	580,035		184,840	362,384	(177,544)			(177,544)		184,840		395,195	395,195	2,933		
Y1100L-16-0	CAPITAMALL TRUST	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	102,800.000	156,955		159,937							159,937	1,794	(4,776)	(2,983)			
140755-10-9	CARA THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	528.000	7,014		6,719	7,989	(1,270)			(1,270)		6,719		296	296			
141619-10-6	CARDIOVASCULAR SYSTEMS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	67.000	2,566		2,569							2,569		(3)	(3)			
G1991C-10-5	CARDTRONICS PLC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	30.000	1,165		1,157							1,157		9	9			
143658-30-0	CARNIVAL CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5,410.000	154,590		158,412							158,412		(3,822)	(3,822)			
146229-10-9	CARTER'S INC		05/25/2021	Various	3,079.000	332,794		220,349	226,050	(25,221,746)	1,177		(25,220,570)		220,349		112,445	112,445	9		
S21792-54-4	CASCADES INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	137.000	1,517		1,488	1,565	24			24	(101)	1,488	191	(162)	29	15		
147448-10-4	CASELLA WASTE SYSTEMS INC-A		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,150.000	347,095		293,558	203,010	(20,143)			(20,143)		293,558		53,537	53,537			
147528-10-3	CASEYS GENERAL STORES, INC.		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,525.000	338,971		233,503	255,427	(41,808)			(41,808)		233,503		105,468	105,468	1,013		
W2084X-10-7	CASTELLUM	B	04/07/2021	BANK OF AMERICA/MERRILL LYNCH	10,077.000	236,132		188,255	256,080	(41,435)			(41,435)	(26,391)	188,255	10,971	36,907	47,878	2,789		
148806-10-2	CATALENT INC		04/09/2021	Various	701.000	75,061		36,417	72,953	(36,536)			(36,536)		36,417		38,644	38,644			
149123-10-1	CATERPILLAR INC		05/25/2021	DIRECT	1,236.000	293,142		83,999	224,977	(140,978)			(140,978)		83,999		209,144	209,144	2,546		
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	513.000	54,061		58,156							58,156	2,845	(6,940)	(4,094)	213		
E2R41M-10-4	CELLNEX TELECOM SA	B	06/17/2021	DISTRIBUTION	0.000	114		116							116	(3)		(3)			
SB01NX-Q4-1	CENTERRA GOLD INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	255.000	1,981		2,256	2,950	77			77	(191)	2,256	290	(565)	(275)	9		
SBG5KQ-W0-4	CERES POWER HOLDINGS PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	83.000	1,183		1,438							1,438	3	(258)	(255)			
15687V-10-9	CERTARA		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,653.000	166,014		140,572	142,029	(34,712)			(34,712)		140,572		25,442	25,442			
S67263-00-4	CHALLENGER LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	529.000	2,061		2,250	2,629	(270)			(270)	(109)	2,250	107	(296)	(189)	39		
159864-10-7	CHARLES RIVER LAB		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	54.000	17,794		7,832	13,492	(5,660)			(5,660)		7,832		9,961	9,961			

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
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,616.000	191,002		180,944							180,944		10,059	10,059			
163092-10-9	CHEGG INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	12.000	897		935	1,084	(149)			(149)		935		(38)	(38)			
16359R-10-3	CHEMED CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	684.000	330,594		304,783	250,859	(34,292)			(34,292)		304,783		25,811	25,811	182		
16383L-10-6	CHEMOCENTRYX INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	161.000	1,556		6,745	9,969	(3,203)			(3,203)		6,745		(5,189)	(5,189)			
S61917-04-3	CHIYODA CORPORATION CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	361		420							420	(10)	(49)	(58)			
SB4POG-71-3	CHORUS LTD NPV	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	130.000	612		623	740	(36)			(36)	(81)	623	78	(89)	(11)	10		
H1467J-10-4	CHUBB LTD		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	227.000	37,606		35,859							35,859		1,747	1,747	177		
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	7,200.000	273,233		292,496	15,990	(1,800)			(1,800)	(786)	292,496	(1,281)	(17,982)	(19,263)	74		
S61965-94-3	CHUKYO BANK LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	4,142		4,773							4,773	(109)	(522)	(630)	49		
171340-10-2	CHURCH & DWIGHT CO.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	4,205.000	365,434		339,890							339,890		25,544	25,544	1,062		
171484-10-8	CHURCHILL DOWNS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	10.000	2,001		1,799	1,948	(149)			(149)		1,799		202	202	6		
125523-10-0	CIGNA CORPORATION		05/25/2021	DIRECT	1,374.000	356,690		124,608	286,039	(161,431)			(161,431)		124,608		232,082	232,082	1,374		
G2143T-10-3	CIMPRESS PLC	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	33.000	3,141		3,270							3,270		(129)	(129)			
171871-50-2	CINCINNATI BELL INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	80.000	1,232		1,222							1,222		9	9			
17243V-10-2	CINEMARK HOLDINGS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	99.000	2,262		2,183							2,183		78	78			
G2219AH-10-0	CINEWORLD GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,051.000	1,397		1,399							1,399	3	(5)	(2)			
172755-10-0	CIRRUS LOGIC INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	62.000	4,784		4,112	5,096	(985)			(985)		4,112		672	672			
174740-10-0	CITIZENS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	315.000	1,640		1,771	1,805	(34)			(34)		1,771		(131)	(131)			
18539C-20-4	CLEARWAY ENERGY INC CLASS C		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	51.000	1,359		1,314	1,628	(314)			(314)		1,314		45	45	17		
189054-10-9	CLOROX CO		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,295.000	231,344		243,149							243,149		(11,805)	(11,805)	1,437		
12571T-10-0	CMC MATERIALS INC		05/25/2021	Various	2,529.000	407,565		295,170	382,638	(87,467)			(87,467)		295,170		112,395	112,395	2,240		
12572Q-10-5	CME GROUP INC.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	482.000	103,569		98,439							98,439		5,130	5,130	434		
M25133-10-5	COGNYTE SOFTWARE LTD	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	51.000	1,252		1,296							1,296		(43)	(43)			
19249H-10-3	COHERUS BIOSCIENCES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	231.000	2,990		3,375							3,375		(385)	(385)			
19626G-10-8	COLONY CAPITAL INC CLASS A		06/21/2021	EXCHANGE	1,021.000	6,282		6,282							6,282						
SB17N6-G6-2	COLTENE HOLDING AG	B	04/08/2021	DISTRIBUTION	0.000	133		136							136	(3)		(3)			
200525-10-3	COMMERCE BANCSHARES, INC.		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	3,539.000	285,729		167,056	232,512	(65,457)			(65,457)		167,056		118,673	118,673	929		
205826-20-9	COMTECH TELECOMM CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	52.000	1,203		1,292							1,292		(89)	(89)	5		
210373-10-6	CONSTELLATION PHARMACEUTICALS INC		06/07/2021	Various	3,951.000	132,550		81,581	99,677	(29,557)			(29,557)		81,581		50,969	50,969			
216831-10-7	COOPER TIRE & RUBBER CO.		06/07/2021	MERGER	91.000	5,402		3,745	2,390	(519)			(519)		3,745		1,657	1,657	16		

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
218352-10-2	CORCEPT THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	255.000	5,392		5,773	6,671	(898)			(898)		5,773		(381)	(381)			
21871D-10-3	CORELOGIC INC		06/04/2021	MERGER	258.000	20,640		8,380	19,949	(11,568)			(11,568)		8,380		12,260	12,260	85		
21870Q-10-5	CORESITE RLTY CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	32.000	3,833		3,594	4,009	(415)			(415)		3,594		239	239	79		
21925Y-10-3	CORNERSTONE ONDEMAND INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	61.000	2,678		2,658							2,658		19	19			
22160N-10-9	COSTAR GROUP INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	138.000	117,284		109,339							109,339		7,945	7,945			
22304C-10-0	COVETRUS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	8,590.000	258,107		203,103	222,965	(44,797)			(44,797)		203,103		55,003	55,003			
SB3V2X-02-9	CREATE SD HOLDINGS CO	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	3,043		3,105	3,753	(492)			(492)	(156)	3,105	(29)	(33)	(62)	18		
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	05/06/2021	DISTRIBUTION	0.000	1,394		1,317							1,317	77		77			
228368-10-6	CROWN HOLDINGS INC		05/07/2021	Various	1,805.000	196,558		104,762	180,861	(76,099)			(76,099)		104,762		91,795	91,795	453		
126349-10-9	CSG SYSTEMS INTERNATION		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	69.000	3,060		3,010	2,614	(98)			(98)		3,010		51	51	17		
229663-10-9	CUBESMART		06/15/2021	Various	10,570.000	444,295		288,395	345,376	(67,227)			(67,227)		288,395		155,900	155,900	7,088		
229669-10-6	CUBIC CORP.		05/25/2021	MERGER	25.000	1,875		1,736							1,736		139	139	3		
229899-10-9	CULLEN FROST BANKERS, INC.		05/06/2021	Various	2,366.000	293,535		162,491	206,386	(43,895)			(43,895)		162,491		131,044	131,044	1,704		
231561-10-1	CURTIS WRIGHT CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	23.000	2,859		2,053	2,676	(623)			(623)		2,053		806	806	4		
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		06/02/2021	Various	17,191.000	311,487		179,899	254,943	(75,043)			(75,043)		179,899		131,588	131,588			
12662P-10-8	CVR ENERGY INC		06/11/2021	Various	435.000	10,178		6,256	6,482	(1,096)			(1,096)		6,256		3,921	3,921			
SB0J7D-91-9	DAIICHI SANKYO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	9,600.000	226,547		261,197	328,694	(51,333)			(51,333)	(16,165)	261,197	(384)	(34,266)	(34,650)	1,053		
J11508-12-4	DAIWA HOUSE INDS JPY50	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	7,100.000	207,757		181,486	210,707	(25,728)			(25,728)	(3,492)	181,486	(6,275)	32,546	26,271	3,800		
SB1722-W1-7	DART GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	43.000	836		752							752	1	83	84			
238337-10-9	DAVE AND BUSTERS ENTERTAINMENT INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	101.000	4,139		4,366							4,366		(227)	(227)			
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	91.000	3,034		3,984							3,984		(950)	(950)			
243537-10-7	DECKERS OUTDOOR CORP		04/05/2021	Various	133.000	43,728		17,822	38,142	(20,320)			(20,320)		17,822		25,906	25,906			
24665A-10-3	DELEK US HOLDINGS INC		06/30/2021	VARIOUS	0.380	9		5							5		4	4			
SBZCNB-42-5	DELIVERY HERO	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	48.000	6,417		5,851							5,851	152	414	567			
24869P-10-4	DENNYS CORP		04/19/2021	Various	4,330.000	76,998		43,407	63,564	(20,158)			(20,158)		43,407		33,592	33,592			
Q32915-10-2	DETERRA ROYALTIES LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	277.000	901		815	1,026	(138)			(138)	(73)	815	66	20	86	5		
D2046U-17-6	DEUTSCHE WOHNEN	B	05/25/2021	Various	19,275.000	1,090,514		862,145	697,078	(88,516)			(88,516)	(48,464)	862,145	34,586	193,783	228,369			
25179M-10-3	DEVON ENERGY CORP.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	241.000	6,217		3,372	3,810	(439)			(439)		3,372		2,845	2,845	72		
253031-10-8	DICERNA PHARMACEUTICALS INC		06/30/2021	Various	2,235.000	75,224		40,208	49,237	(9,029)			(9,029)		40,208		35,017	35,017			
253651-10-3	DIEBOLD, INC.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	82.000	1,085		1,159							1,159		(73)	(73)			
25400W-10-2	DIGITAL TURBINE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	80.000	4,940		6,429							6,429		(1,488)	(1,488)			
G28923-10-3	DIVERSEY HOLDINGS LTD		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,120.000	36,671		34,061							34,061		2,610	2,610			
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,031.000	10,866		10,679	544	(92)			(92)		10,679		187	187	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
25609L-10-5	DOCEBO INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	8.000	430		344							344	17	70	87			
Y2106R-11-0	DORIAN LPG LTD		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	342.000	4,944		3,738	4,169	(431)			(431)		3,738		1,206	1,206			
25960R-10-5	DOUGLAS DYNAMICS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	3,214.000	141,431		108,165	137,463	(29,298)			(29,298)		108,165		33,267	33,267	916		
25960P-10-9	DOUGLAS EMMETT INC		05/04/2021	BANK OF AMERICA/MERRILL LYNCH	9,504.000	311,842		272,122							272,122		39,720	39,720	2,661		
26622P-10-7	DOXIMITY INC CLASS A		06/25/2021	NATIONAL BANK OF CANADA	200.000	10,166		5,200							5,200		4,966	4,966			
262037-10-4	DRIL QUIP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	58.000	1,856		1,436	1,718	(282)			(282)		1,436		420	420			
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	7,784.000	217,367		183,271							183,271		34,096	34,096			
264120-10-6	DUCK CREEK TECH INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,854.000	107,988		116,548	61,876	(6,590)			(6,590)		116,548		(8,560)	(8,560)			
264411-50-5	DUKE RLTY CORP		05/19/2021	BANK OF AMERICA/MERRILL LYNCH	7,712.000	345,907		253,001	308,249	(55,248)			(55,248)		253,001		92,906	92,906	3,933		
269796-10-8	EAGLE PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	189.000	7,627		7,609	8,802	(1,193)			(1,193)		7,609		18	18			
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	236.000	4,875		4,892							4,892		(18)	(18)	123		
277276-10-1	EASTGROUP PROPERTY		06/15/2021	BANK OF AMERICA/MERRILL LYNCH	3,121.000	482,037		333,013	430,885	(97,872)			(97,872)		333,013		149,025	149,025	4,931		
G29183-10-3	EATON CORP PLC		05/25/2021	DIRECT	1,868.000	266,769		107,765	224,422	(116,657)			(116,657)		107,765		159,004	159,004	2,839		
278715-20-6	EBIX INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	103.000	2,692		2,421							2,421		271	271			
SBJ1FH-F0-5	ECOFIBRE LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,388.000	1,247		1,914							1,914	(16)	(652)	(667)			
281020-10-7	EDISON INTL		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	4,002.000	223,090		229,675							229,675		(6,584)	(6,584)	2,651		
28106W-10-3	EDITAS MEDICINE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	195.000	6,422		5,965	13,671	(7,706)			(7,706)		5,965		457	457			
N14506-10-4	ELASTIC NV		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	7.000	814		778	1,023	(156)			(156)		778		36	36			
SBK5MW-J3-3	EMBRACER GROUP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	134.000	3,865		2,713	3,208	(362)			(362)	(133)	2,713	81	1,071	1,152			
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	54.000	3,057		3,124	4,838	(1,714)			(1,714)		3,124		(68)	(68)			
SB7ZGK-34-0	EML PAYMENTS LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	263.000	676		982							982	(26)	(279)	(305)			
29251M-10-6	ENANTA PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	32.000	1,541		1,578							1,578		(37)	(37)			
29261A-10-0	ENCOMPASS HEALTH CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	6,183.000	528,019		387,166	511,272	(124,107)			(124,107)		387,166		140,853	140,853	3,462		
SBDGN4-L2-7	ENDEAVOUR MINING CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	69.000	1,633		1,391							1,391	75	167	243			
G30401-10-6	ENDO INTERNATIONAL INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	307.000	1,647		2,246							2,246		(599)	(599)			
G303AF-10-6	ENERGEAN PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	31.000	333		363							363	1	(31)	(30)			
29404K-10-6	ENVESTNET INC		06/25/2021	Various	5,043.000	361,943		314,023	245,553	(69,889)			(69,889)		314,023		47,921	47,921			
29415F-10-4	ENVISTA HOLDINGS CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	6,760.000	303,032		131,633	210,947	(98,725)			(98,725)		131,633		171,399	171,399			

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
SBDZV1-16-5	EPIROC CLASS A	B	05/17/2021	EXCHANGE	20,325.000	228,644		206,907	370,364	(126,332)			(126,332)	(37,126)	206,907	21,736	1	21,736	2,544		
W25918-12-4	EPIROC CLASS A	B	06/14/2021	DISTRIBUTION	0.000	6,226		6,215							6,215	11		11			
29428V-10-4	EPIZYME INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	291.000	2,399		2,535							2,535		(135)	(135)			
26884U-10-9	EPR PROPERTIES		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	59.000	2,843		2,823							2,823		20	20			
29444U-70-0	EQUINIX REIT INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	173.000	127,198		117,569	123,553	(3,768)			(3,768)		117,569		9,629	9,629	993		
SBKLNP-13-1	EQUINOX GOLD CORP	B	05/05/2021	VARIOUS	0.520	5		5							5						
294628-10-2	EQUITY COMMONWEALTH REIT		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	382.000	10,549		10,620							10,620		(71)	(71)			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		05/19/2021	BANK OF AMERICA/MERRILL LYNCH	5,032.000	348,132		302,570	318,828	(16,258)			(16,258)		302,570		45,562	45,562	3,548		
29664W-10-5	ESPERION THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	124.000	2,405		3,396							3,396		(991)	(991)			
G31989-10-9	ESR CAYMAN LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	32,400.000	106,042		98,066							98,066	(15)	7,990	7,975			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		06/30/2021	GOLDMAN, SACHS & CO.	2,278.000	62,650		31,487	48,294	(16,806)			(16,806)		31,487		31,163	31,163	1,093		
518439-10-4	ESTEE LAUDER COS.		05/25/2021	DIRECT	932.000	284,437		78,398	248,089	(169,691)			(169,691)		78,398		206,039	206,039	494		
29786A-10-6	ETSY INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	54.000	9,020		10,274							10,274		(1,254)	(1,254)			
S47982-71-5	EUROCOMMERCIAL PROPERTIES DUTCH CE	B	06/10/2021	DISTRIBUTION	0.000	42		42							42						
30041R-10-8	EVERQUOTE INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	18.000	536		653							653		(117)	(117)			
30063P-10-5	EXACT SCIENCES CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	622.000	68,342		75,299	82,409	(7,109)			(7,109)		75,299		(6,957)	(6,957)			
30212W-10-0	EXP WORLD HOLDINGS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	28.000	789		747	884	(137)			(137)		747		42	42			
30224P-20-0	EXTENDED STAY AMERICA UNITS INC		06/17/2021	MERGER	1,128.000	21,150		15,465	16,706	(1,241)			(1,241)		15,465		5,685	5,685	2,470		
30231G-10-2	EXXON MOBIL CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,655.000	154,666		148,229							148,229		6,438	6,438	2,310		
S63277-03-2	EZAKI GLICO CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	7,823		8,045	4,392	(183)			(183)	(32)	8,045	(267)	45	(222)	29		
J13440-10-2	FANUC LTD JPY50	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	47,372		47,314							47,314	(213)	271	58	335		
31188V-10-0	FASTLY INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	333.000	15,053		21,665	5,504	(243)			(243)		21,665		(6,612)	(6,612)			
31189P-10-2	FATE THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	12.000	897		702	1,091	(390)			(390)		702		195	195			
S44004-46-3	FAURECIA SA	B	04/15/2021	VARIOUS	0.750	41		24							24		17	17			
31572Q-80-8	FIBROGEN INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	362.000	7,481		12,565	13,427						12,565		(5,084)	(5,084)			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	779.000	117,430		109,535							109,535		7,895	7,895	304		
320209-10-9	FIRST FINL BANCORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	9,840.000	250,304		118,129	172,495	(54,366)			(54,366)		118,129		132,175	132,175	2,263		
32051X-10-8	FIRST HAWAIIAN INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	10,520.000	300,003		160,730	232,640	(89,879)			(89,879)		160,730		139,272	139,272	2,565		
320517-10-5	FIRST HORIZON CORP		06/03/2021	Various	31,546.000	597,968		282,394	389,346	(121,243)			(121,243)		282,394		315,574	315,574	9,267		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		04/21/2021	BANK OF AMERICA/MERRILL LYNCH	5,217.000	260,204		153,192	219,792	(66,600)			(66,600)		153,192		107,012	107,012	2,713		
32076V-10-3	FIRST MAJESTIC SILVER CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	118.000	2,102		1,840							1,840	90	172	262			

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
337738-10-8	FISERV INC COM		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,730.000	200,169		205,939							205,939		(5,771)	(5,771)			
338307-10-1	FIVE9 INCINARY		05/19/2021	Various	1,230.000	203,851		93,332	214,512	(121,180)			(121,180)		93,332		110,519	110,519			
33938J-10-6	FLEXION THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	40.000	321		352	462	(97)			(97)		352		(30)	(30)			
302445-10-1	FLIR SYSTEMS INC		05/14/2021	MERGER	489.000	28,066		18,699	21,433	(2,734)			(2,734)		18,699		9,367	9,367	83		
343498-10-1	FLOWERS INDUSTRIES, INC.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	803.000	19,356		16,763	18,172	(1,409)			(1,409)		16,763		2,593	2,593	161		
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		06/21/2021	Various	7,118.000	332,809		181,051	270,527	(127,427)			(127,427)		181,051		151,758	151,758			
34633R-10-4	FORMA THERAPEUTICS HLDG INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	11.000	310		308							308		2	2			
S23830-33-4	FORTUNA SILVER MINES INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	58.000	397		376	476	(80)			(80)	(20)	376	38	(18)	21			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		04/15/2021	Various	1,953.000	194,140		94,571	145,381	(72,029)			(72,029)		94,571		99,569	99,569	441		
SB29NF-31-2	FRANCO NEVADA CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	348.000	52,197		43,596	43,596	2,224			2,224	(2,224)	43,596	4,892	3,709	8,601	77		
SB17NZ-47-9	FRASERS CENTREPOINT TRUST	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	900.000	1,550		1,561	1,675	(94)			(94)	(20)	1,561	11	(21)	(11)	36		
35803L-10-8	FREQUENCY THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	9.000	73		86							86		(12)	(12)			
35952H-60-1	FUELCELL ENERGY INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,110.000	9,341		15,475							15,475		(6,135)	(6,135)			
363577-33-2	FUTABA CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	600.000	4,551		4,990	5,184	(156)			(156)	(38)	4,990	(218)	(222)	(440)	68		
SB01FL-G6-2	G4S PLC	B	05/05/2021	MERGER	4,120.000	14,041		5,760	14,294	(7,069)			(7,069)	(1,465)	5,760	771	7,510	8,281			
SBYQCQ-32-5	GALENICA AG	B	05/19/2021	DISTRIBUTION	0.000	86		86							86						
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		04/21/2021	BANK OF AMERICA/MERRILL LYNCH	5,359.000	246,730		201,687	227,222	(25,535)			(25,535)		201,687		45,044	45,044	3,483		
G39108-10-8	GATES INDUSTRIAL PLC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	10,761.000	185,707		86,573	126,401	(53,294)			(53,294)		86,573		99,134	99,134			
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	7,782.000	210,169		138,850	184,044	(45,195)			(45,195)		138,850		71,319	71,319			
368736-10-4	GENERAC HOLDINGS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	45.000	14,080		4,193	10,233	(6,041)			(6,041)		4,193		9,888	9,888			
369604-10-3	GENERAL EL EC CO COM		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	8,046.000	105,523		105,644							105,644		(121)	(121)			
374163-10-3	GERON CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	188.000	251		297							297		(46)	(46)			
377322-10-2	GLAUKOS CORP		04/05/2021	Various	378.000	31,164		17,464	28,448	(10,984)			(10,984)		17,464		13,700	13,700			
379890-10-6	GLU MOBILE INC.		04/30/2021	MERGER	626.000	7,825		4,051	5,640	(1,590)			(1,590)		4,051		3,774	3,774			
S61701-67-8	GMO INTERNET INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	2,781		2,869							2,869	(65)	(22)	(88)	14		
S45010-93-1	GN STORE NORD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	342.000	28,920		28,734							28,734	779	(593)	186			
G87976-10-9	GO-AHEAD GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	90.000	1,656		1,636							1,636	13	7	20			
382550-10-1	GOODYEAR T IRE AND RUBBER COM		06/14/2021	VARIOUS	0.530	10		10							10						
SBDDYD-Z5-0	GRAN COLOMBIA GOLD CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	595.000	2,582		2,552	3,764	(927)			(927)	(64)	2,552	188	(157)	31	30		
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		05/14/2021	BANK MONTREAL / NESBITT BURNS	4,202.000	80,999		51,264	71,182	(19,917)			(19,917)		51,264		29,735	29,735	630		
D2854Z-13-5	GRENKE N AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	26.000	1,228		987							987		241	241			

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
39874R-10-1	GROCERY OUTLET HOLDING CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	28.000	948		1,008	550	(45)			(45)		1,008		(60)	(60)			
400110-10-2	GRUBHUB INC		06/15/2021	MERGER	284.000	17,675		17,194	2,005	(95)			(95)		17,194		481	481			
40131M-10-9	GUARDANT HEALTH INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	15.000	1,872		1,817	1,933	(116)			(116)		1,817		55	55			
40171V-10-0	GUIDEWIRE SOFTWARE INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,530.000	248,236		206,078	294,406	(113,024)			(113,024)		206,078		42,158	42,158			
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,881.000	1,923		1,950							1,950	16	(43)	(27)			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5.000	244		273	317	(44)			(44)		273		(29)	(29)	3		
S61081-79-0	HARMONIC DRIVE SYSTEMS INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	5,488		5,478	8,930	(3,082)			(3,082)	(371)	5,478	(52)	62	10	8		
421298-10-0	HAYWARD HOLDINGS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	11,793.000	279,787		198,908							198,908		80,880	80,880			
421946-10-4	HEALTHCARE REALTY TRUST INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	445.000	13,659		12,910	13,172	(262)			(262)		12,910		750	750	269		
42226A-10-7	HEALTHEQUITY INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	4,274.000	312,460		218,156	297,941	(79,785)			(79,785)		218,156		94,304	94,304			
42250P-10-3	HEALTHPEAK PROPERTIES INC		04/21/2021	BANK OF AMERICA/MERRILL LYNCH	7,235.000	248,561		172,555	218,714	(46,159)			(46,159)		172,555		76,007	76,007	2,171		
BAS15W-E6-1	HELLOFRESH	D	06/28/2021	DIRECT	21,754.000	2,027,997		2,176,270							2,176,270		(148,273)	(148,273)			
42704L-10-4	HERC HOLDINGS INC		04/23/2021	Various	3,336.000	328,029		104,422	221,544	(117,122)			(117,122)		104,422		223,607	223,607			
W40063-10-4	HEXAGON AB	B	05/20/2021	EXCHANGE	48,524.000	447,212		399,258	632,887	(158,447)			(158,447)	(75,182)	399,258	47,954		47,954	3,830		
S51860-02-1	HEXAGON COMPOSITES	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	436.000	1,918		2,421							2,421	30	(533)	(503)			
Y3R29Z-10-7	HKT TRUST AND HKT LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	101,000.000	136,121		131,039	131,039	(59)			(59)	59	131,039	(253)	5,334	5,082	5,330		
40425J-10-1	HMS HLDGS CORP		04/01/2021	MERGER	392.000	14,504		9,366	14,406	(5,040)			(5,040)		9,366		5,138	5,138			
SB1FW5-02-2	HOCHSCHILD MINING PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,091.000	2,869		2,946	1,446	33			33	(34)	2,946	103	(179)	(77)	26		
436106-10-8	HOLLYFRONTIER CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	57.000	1,877		2,039							2,039		(162)	(162)			
438083-10-7	HOMOLOGY MEDICINES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	62.000	377		583							583		(206)	(206)			
438516-10-6	HONEYWELL INTERNATIONAL INC		05/25/2021	DIRECT	1,675.000	375,267		143,146	356,273	(213,126)			(213,126)		143,146		232,121	232,121	3,116		
S64365-57-0	HONG KONG AND CHINA GAS	B	06/04/2021	DISTRIBUTION	0.000	4,483		4,478							4,478	5		5			
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,400.000	146,481		140,770							140,770	(21)	5,732	5,711	1,378		
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	43.000	4,117		1,274	3,145	(1,872)			(1,872)		1,274		2,843	2,843			
44109J-10-6	HOSTESS BRANDS INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	496.000	7,646		7,113							7,113		533	533			
S64405-03-8	HOUSE FOODS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	8,977		9,745	7,594	(827)			(827)	(315)	9,745	(136)	(632)	(768)	56		
443573-10-0	HUBSPOT INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	30.000	15,057		3,996	11,893	(7,898)			(7,898)		3,996		11,061	11,061			
446150-10-4	HUNTINGTON BANCSHARES INC		06/15/2021	VARIOUS	0.665	10		10							10						
SB28XL-F6-6	HYPOPORT N	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1.000	562		527	630	(88)			(88)	(15)	527	12	23	35			
S64496-29-2	HYSAN DEVELOPMENT CO	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,000.000	3,877		3,910							3,910	(6)	(27)	(33)	151		
449253-10-3	IAA INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	7,134.000	425,166		245,767	407,165	(207,824)			(207,824)		245,767		179,399	179,399			

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
44891N-10-9	IAC/INTERACTIVE CORP		05/27/2021	Various	1,034.000	110,338		110,338	195,788	(85,450)			(85,450)		110,338						
44930G-10-7	ICU MEDICAL		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,831.000	386,023		343,486	313,799	(45,173)			(45,173)		343,486		42,537	42,537			
G47567-10-5	IHS MARKIT LTD		05/25/2021	DIRECT	2,161.000	226,883		77,666	194,123	(116,456)			(116,456)		77,666		149,217	149,217	864		
SB011G-L4-7	IMERYS	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	23.000	1,189		1,122							1,122		67	67	27		
45256X-10-3	IMMUNITYBIO INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	8.000	126		190							190		(64)	(64)			
45253H-10-1	IMMUNOGEN INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	281.000	1,713		2,276							2,276		(563)	(563)			
JI4300F-10-0	IMMUNOVIA	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	51.000	617		671							671	(6)	(48)	(54)			
45332Y-10-9	INARI MEDICAL INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	16.000	1,400		1,674							1,674		(274)	(274)			
45667G-10-3	INFINERA CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	199.000	1,836		1,916							1,916		(81)	(81)			
45773H-20-1	INOVIO PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	391.000	2,751		3,628							3,628		(878)	(878)			
J2467E-10-1	INPEX CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	20,600.000	144,874		109,817	110,936	877			877	(1,996)	109,817	(3,644)	38,700	35,056	2,031		
45772F-10-7	INPHI CORP		04/21/2021	MERGER	178.000	30,703		13,959	28,564	(14,605)			(14,605)		13,959		16,744	16,744			
457669-30-7	INSMED INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	167.000	4,056		4,472	5,559	(1,087)			(1,087)		4,472		(417)	(417)			
45783C-10-1	INSTIL BIO INC		06/08/2021	Various	2,000.000	31,200		40,000							40,000		(8,800)	(8,800)			
457985-20-8	INTEGRA LIFE SCIENCES		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	83.000	5,814		5,672							5,672		141	141			
S44338-39-0	INTER PARFUMS		06/16/2021	DISTRIBUTION	0.000	368		342							342	27		27			
458334-10-9	INTER PARFUMS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	39.000	2,861		2,766							2,766		95	95	10		
45845P-10-8	INTERCEPT PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	197.000	3,045		3,984							3,984		(940)	(940)			
461202-10-3	INTUIT INC.		05/25/2021	DIRECT	581.000	255,053		35,458	220,693	(185,234)			(185,234)		35,458		219,595	219,595	686		
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,790.000	6,256		6,916							6,916		(660)	(660)	161		
S56795-91-7	INVESTOR B	B	05/20/2021	EXCHANGE	24,900.000	328,498		293,503	454,185	(107,504)			(107,504)	(53,178)	293,503	34,995		34,995	16,165		
SB06G1-08-7	INVISIO	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	48.000	1,160		1,151							1,151	(11)	20	9	3		
S67152-67-8	INVOCARE LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	38.000	304		324							324	(9)	(12)	(21)	2		
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	295.000	5,323		7,152	13,688	(6,536)			(6,536)		7,152		(1,829)	(1,829)			
450056-10-6	IRHYTHM TECHNOLOGIES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	50.000	3,679		4,135	11,861	(7,726)			(7,726)		4,135		(456)	(456)			
46434V-62-1	ISHARES CORE DIVIDEND GROWTH ETF		04/13/2021	MORGAN STANLEY	575,000.000	28,371,355		24,968,240	25,771,500	(803,260)			(803,260)		24,968,240		3,403,116	3,403,116	150,752		
464287-40-8	ISHARES S&P 500 VALUE ETF		04/13/2021	GOLDMAN, SACHS & CO.	430,000.000	61,759,959		50,200,458	55,048,600	(4,848,142)			(4,848,142)		50,200,458		11,559,501	11,559,501	295,504		
SB0130-H4-5	ITM POWER PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	622.000	3,155		4,063							4,063	7	(916)	(908)			
46579R-10-4	IVANHOE MINES LTD CLASS A	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,954.000	14,565		5,523	10,522	(4,318)			(4,318)	(680)	5,523	709	8,333	9,042			
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	06/15/2021	DISTRIBUTION	0.000	10,792		11,316							11,316	(524)		(524)			
S65133-42-3	JAPAN RETAIL FUND INVT	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	8.000	8,002		8,188							8,188	(187)		(187)			
46590V-10-0	JBG SMITH PROPERTIES		05/25/2021	Various	9,092.000	290,306		249,690	253,131	(35,766)			(35,766)		249,690		40,616	40,616	3,867		

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
S64734-68-4	JGC HOLDINGS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	2,984		3,681							3,681	(84)	(613)	(697)	29		
800422-10-7	JOHN B. SANFILIPPO & SON INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	39.000	3,560		3,372							3,372		189	189			
SBJSB5-Z7-9	JOHN MATTSON FASTIGHETSFORETAGEN	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	93.000	1,502		1,470							1,470	(14)	46	32			
SBKW7H-H4-4	JOYFUL HONDA LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	1,221		1,299	1,433	(56)			(56)	(59)	1,299	(12)	(66)	(78)	13		
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSORE	D	06/18/2021	VARIOUS	0.810	13		15							15		(2)	(2)			
S64807-70-4	KAGOME CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	8,329		8,966	7,051	(780)			(780)	(293)	8,966	(125)	(513)	(637)	60		
S64813-20-7	KAJIMA CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	14,500.000	203,415		195,289							195,289	(880)	9,006	8,126	3,421		
48576U-10-6	KARYOPHARM THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	185.000	1,668		1,946							1,946		(278)	(278)			
SB0HZP-V3-6	KAZ MINERALS PLC PLC	B	05/11/2021	MERGER	847.000	10,183		5,310	7,642	(1,653)			(1,653)	(679)	5,310	719	4,155	4,874	229		
S64873-62-3	KEIO CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,900.000	118,774		127,928							127,928	(576)	(8,577)	(9,153)	308		
489170-10-0	KENNAMETAL, INC.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	74.000	2,800		1,378	2,682	(1,304)			(1,304)		1,378		1,422	1,422	30		
SB1P31-B8-6	KEPPEL INFRA UNIT TRUST	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,800.000	1,148		1,086	1,155	(10)			(10)	(58)	1,086	52	10	62	39		
G52416-10-7	KERRY A	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	673.000	90,800		83,653	70,900	(4,399)			(4,399)	(5,922)	83,653	6,033	1,114	7,147	495		
S44900-05-8	KESKO OYJ	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1.000	34		17	26	(7)			(7)	(2)	17	1	15	17			
S64805-76-5	KEY COFFEE INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	700.000	13,231		13,474	4,153	(18)			(18)	(62)	13,474	(358)	115	(244)	28		
J32491-10-2	KEYENCE CORP JPY50	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	500.000	242,283		227,466							227,466	(1,025)	15,842	14,817	409		
49427F-10-8	KILROY REALTY CORPORATION		05/25/2021	MORGAN STANLEY	2,935.000	209,519		170,682							170,682		38,837	38,837	1,468		
SBN85P-68-1	KINAXIS INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	15.000	1,762		1,750	2,123	137			137	(137)	1,750	225	(213)	12			
S64929-24-3	KINDEN CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	3,429		3,252	3,252	135			135	(135)	3,252	(31)	207	177	31		
G5269C-10-1	KINIKSA PHARMACEUTICALS LTD CLASS		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	44.000	584		814							814		(230)	(230)			
49714P-10-8	KINSALE CAPITAL GROUP INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,201.000	371,191		274,099	287,387	(137,956)			(137,956)		274,099		97,092	97,092	188		
S64937-45-1	KIRIN HOLDINGS CO	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,800.000	76,854		62,147	89,585	(19,026)			(19,026)	(8,412)	62,147	2,972	11,736	14,707	1,006		
S64940-61-2	KISSEI PHARMACEUTICAL LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	5,836		5,991							5,991	(137)	(18)	(155)	66		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	7,306.000	356,659		260,582	252,509	(45,281)			(45,281)		260,582		96,077	96,077	565		
498904-20-0	KNOLL INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	232.000	5,864		2,895	3,406	(511)			(511)		2,895		2,969	2,969	14		
SBYYY3-39-0	KOGAN.COM LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	189.000	1,558		1,727	2,771	(554)			(554)	(310)	1,727	226	(395)	(170)	23		
S52082-41-9	KONGSBERG GRUPPEN	B	05/20/2021	DISTRIBUTION	0.000	158		137							137	21		21			
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	215.000	39,631		36,448							36,448	949	2,234	3,183	358		
S61944-68-2	KOSE CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	500.000	77,176		70,860							70,860	(319)	6,635	6,316	243		

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
501147-10-2	KRYSTAL BIOTECH INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	26.000	1,703		2,003							2,003		(300)	(300)			
S64842-77-6	KS HOLDINGS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	2,460		2,690							2,690	(61)	(168)	(229)	41		
SB0YZF-P0-4	KYORIN HOLDINGS INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	400.000	6,376		6,979	3,760	(123)			(123)	(27)	6,979	(232)	(371)	(603)	147		
501797-10-4	L BRANDS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	579.000	38,541		7,962	21,533	(13,571)			(13,571)		7,962		30,579	30,579			
513847-10-3	LANCASTER COLONY CORP.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	4.000	748		699							699		50	50	3		
515098-10-1	LANDSTAR SYSTEMS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,890.000	332,085		190,099	240,907	(65,698)			(65,698)		190,099		141,986	141,986	4,372		
SBKJ95-B3-5	LAR ESPANA REAL ESTATE SA	B	05/21/2021	DISTRIBUTION	0.000	82		79							79	3		3			
SBDD1L-29-6	LASALLE LOGIPORT REIT	B	05/24/2021	DISTRIBUTION	0.000	8		8							8						
518415-10-4	LATTICE SEMICONDUCTOR		04/19/2021	Various	2,614.000	148,230		46,581	119,773	(73,192)			(73,192)		46,581		101,648	101,648			
G54050-10-2	LAZARD LTD CL A		06/25/2021	Various	10,225.000	482,416		277,318	400,581	(153,834)			(153,834)		277,318		205,098	205,098	4,961		
505336-10-7	LA-Z-BOY CHAIR CO.		06/24/2021	Various	3,090.000	128,501		63,500	123,106	(59,606)			(59,606)		63,500		65,002	65,002	644		
50189K-10-3	LCI INDUSTRIES		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,939.000	428,173		211,806	352,081	(170,638)			(170,638)		211,806		216,367	216,367	2,036		
52567D-10-7	LEMONADE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	98.000	7,453		9,127							9,127		(1,673)	(1,673)			
52603B-10-7	LENDINGTREE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	48.000	9,477		10,224	13,142	(874)			(874)		10,224		(747)	(747)			
527064-10-9	LESLIES INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	6,529.000	177,833		137,641	95,405	(30,614)			(30,614)		137,641		40,191	40,191			
SBSP5Y-25-9	LIFCO CLASS B	B	05/10/2021	EXCHANGE	485.000	6,873		6,144	9,319	(2,072)			(2,072)	(1,102)	6,144	729		729	59		
53223X-10-7	LIFE STORAGE INC		06/15/2021	GOLDMAN, SACHS & CO.	517.000	55,457		32,588	41,150	(8,562)			(8,562)		32,588		22,869	22,869	956		
53228F-10-1	LIFESTANCE HEALTH GROUP INC		06/10/2021	NATIONAL BANK OF CANADA	300.000	6,198		5,400							5,400		798	798			
SBGHVW-01-6	LIGHTSPEED POS INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	48.000	3,488		1,565	3,385	(1,678)			(1,678)	(143)	1,565	159	1,765	1,924			
533900-10-6	LINCOLN ELEC HLDGS		05/27/2021	Various	4,129.000	550,897		296,160	479,996	(183,836)			(183,836)		296,160		254,737	254,737	4,212		
H49983-18-4	LINDT & SPRUENGLI PART	B	05/10/2021	DISTRIBUTION	0.000	1,149		1,109							1,109	39		39			
SBF4X2-25-9	LITHIUM AMERICAS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	129.000	1,740		2,073							2,073	101	(434)	(333)			
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	257.000	27,543		24,608	31,646	(2,529)			(2,529)	(2,575)	24,608	3,138	(204)	2,935	188		
S73333-78-3	LONZA GROUP AG	B	05/12/2021	DISTRIBUTION	0.000	1,243		1,169							1,169	73		73			
546347-10-5	LOUISIANA-PACIFIC CORP.		04/22/2021	Various	2,089.000	136,668		35,889	77,648	(41,759)			(41,759)		35,889		100,779	100,779	334		
SBT9PV-P0-4	LOVISA HOLDINGS LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	34.000	364		202	297	(74)			(74)	(21)	202	16	145	162	5		
S61211-76-9	LYNAS CORPORATION LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	350.000	1,461		1,645							1,645	(43)	(140)	(183)			
554382-10-1	MACERICH COMPANY		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	418.000	6,251		3,029	4,460	(1,431)			(1,431)		3,029		3,222	3,222	125		
S65558-05-8	MAKITA CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,200.000	101,124		94,471							94,471	(426)	7,079	6,653	1,056		
SB87GT-Z4-7	MAPLETREE NORTH ASIA COMMERCIAL TR	B	06/22/2021	DISTRIBUTION	0.000	125		121							121	4		4			
565849-10-6	MARATHON OIL CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	91.000	1,061		586	607	(20)			(20)		586		474	474	6		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/29/2021	Various	5,952.494	166,948		166,949	263,324	(115,330)			(115,330)		166,949		(1)	(1)	665		
573874-10-4	MARVELL TECHNOLOGY INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	413.000	19,834		18,932							18,932		902	902			

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
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	14.000	216		237	397	(160)			(160)		237		(22)	(22)			
58039P-10-7	MCEWEN MINING INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	962.000	1,332		942	948	(6)			(6)		942		390	390			
F6S02U-10-2	MCPHY ENERGY	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	70.000	2,283		2,359							2,359	20	(96)	(76)			
552676-10-8	MDC HOLDINGS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	11.000	625		592							592		33	33	4		
584021-10-9	MEDALLIA INC		06/11/2021	Various	6,372.000	173,620		137,578	211,678	(72,805)			(72,805)		137,578		36,042	36,042			
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	7,200.000	451,416		462,242							462,242	(2,083)	(8,743)	(10,826)	5,040		
58733R-10-2	MERCADOLIBRE INC	C	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	30.000	40,962		41,086							41,086		(124)	(124)			
58933Y-10-5	MERCK & CO. INC.		06/03/2021	DISTRIBUTION	0.000	33,597		33,597							33,597						
Q5997E-12-1	MERIDIAN ENERGY LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	23,768.000	88,234		87,397							87,397	863	(26)	836	947		
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	05/19/2021	DISTRIBUTION	0.000	16,286		16,006							16,006	280		280			
N5749R-10-0	MERUS NV	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	191.000	4,004		3,272	3,348	(76)			(76)		3,272		732	732			
S50414-13-5	METRO AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	185.000	1,018		1,073							1,073		(55)	(55)			
594918-10-4	MICROSOFT CORP		05/25/2021	DIRECT	2,099.000	528,360		78,232	466,860	(388,627)			(388,627)		78,232		450,128	450,128	2,351		
594972-40-8	MICROSTRATEGY INC CL A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	18.000	8,454		12,218							12,218		(3,764)	(3,764)			
G14838-10-9	MIMECAST LTD		04/19/2021	Various	2,179.000	89,430		76,919	123,854	(46,936)			(46,936)		76,919		12,511	12,511			
SBF2CV-V6-8	MIPS	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	33.000	2,465		2,366							2,366	(23)	121	99	12		
SB1FP6-H5-3	MITCHELLS & BUTLERS PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	228.000	1,033		989							989	12	32	44			
562689-76-5	MITSUBISHI HC CAPITAL INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,020.000	6,029		6,140							6,140	88	(199)	(111)			
565970-89-9	MITSUBISHI MATERIALS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	2,099		2,338							2,338	(53)	(186)	(240)	41		
SBYZWT-W3-3	MITSUI FUDOSAN LOGISTICS PARK REIT	B	04/23/2021	DISTRIBUTION	0.000	6		6							6						
55306N-10-4	MKS INSTRUMENTS		04/08/2021	Various	136.000	26,464		10,530	20,461	(9,931)			(9,931)		10,530		15,934	15,934	27		
S65980-04-7	MOCHIDA PHARMACEUTICAL CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	6,812		7,453							7,453	(170)	(471)	(641)	81		
60786M-10-5	MOELIS ORD CLASS A		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,462.000	304,491		159,776	255,403	(95,628)			(95,628)		159,776		144,716	144,716	3,004		
60855R-10-0	MOLINA HEALTHCARE INC		05/27/2021	Various	2,308.000	596,953		315,085	490,865	(175,781)			(175,781)		315,085		281,868	281,868			
S66004-71-4	MONADELPHOUS GROUP LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1.000	8		7	10	(2)			(2)	(1)	7	1		1			
609027-10-7	MONARCH CASINO & RESORT INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,880.000	135,298		52,772	115,094	(62,322)			(62,322)		52,772		82,527	82,527			
SB01S2-L7-2	MONEX GROUP INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	761		834							834	(19)	(54)	(73)	6		
60937P-10-6	MONGODB INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	107.000	30,875		28,615	7,540	(1,506)			(1,506)		28,615		2,260	2,260			
610236-10-1	MONRO MUFFLER BRAKE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	18.000	1,127		1,116							1,116		11	11	4		
617446-44-8	MORGAN STANLEY		05/25/2021	DIRECT	1,719.000	152,750		58,446	117,803	(59,357)			(59,357)		58,446		94,304	94,304	1,203		
SB64ZL-H6-7	MORNEAU SHEPELL INC	B	05/20/2021	EXCHANGE	58.000	1,572		1,499							1,499	74		74	5		
617700-10-9	MORNINGSTAR INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,314.000	343,304		158,726	304,283	(145,557)			(145,557)		158,726		184,578	184,578	828		

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
553498-10-6	MSA SAFETY INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,929.000	473,640		310,637	419,637	(127,183)			(127,183)		310,637		163,003	163,003	1,215		
553573-10-6	MSG NETWORKS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	172.000	2,622		2,587							2,587		35	35			
S66214-72-7	NANKAI ELECTRIC RAILWAY	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	4,203		4,601							4,601	(105)	(293)	(398)	41		
635017-10-6	NATIONAL BEVERAGE CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	46.000	2,159		2,192							2,192		(33)	(33)			
63633D-10-4	NATIONAL HEALTH INVESTORS		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	166.000	11,017		10,286	11,482	(1,196)			(1,196)		10,286		731	731	366		
637372-20-2	NATIONAL RESEARCH CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	48.000	2,387		2,052	2,052						2,052		335	335	6		
637417-10-6	NATIONAL RETAIL PROPERTIES		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	7,709.000	366,850		251,515	307,105	(64,580)			(64,580)		251,515		115,335	115,335	7,911		
63845R-10-7	NATIONAL VISION HOLDINGS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	3,056.000	153,983		61,062	138,406	(77,345)			(77,345)		61,062		92,922	92,922			
63947U-10-7	NCINO INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,824.000	102,978		116,481	53,221	(4,196)			(4,196)		116,481		(13,503)	(13,503)			
SB9B4F-J7-1	NEARMAP LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	87.000	123		134	149	6			6	(11)	134	11	(22)	(11)			
S66404-00-5	NEC CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,200.000	153,855		147,624	160,976	(16,853)			(16,853)	(7,917)	147,624	(252)	6,483	6,231	1,316		
640268-10-8	NEKTAR THERAPEUTICS		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	560.000	9,836		11,200							11,200		(1,364)	(1,364)			
F6517R-10-7	NEOEN SA	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	43.000	1,844		2,160							2,160	(1)	(316)	(317)			
64049M-20-9	NEOGENOMICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	28.000	1,097		1,033	1,508	(475)			(475)		1,033		64	64			
64111Q-10-4	NETGEAR INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	32.000	1,202		1,280							1,280		(78)	(78)			
64115T-10-4	NETSCOUT SYSTEMS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	130.000	3,632		3,661							3,661		(29)	(29)			
SBH3VJ-78-3	NETWORK INTERNATIONAL HOLDINGS PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	394.000	2,160		2,151							2,151	17	(8)	9			
64157F-10-3	NEVRO CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2.000	300		279	346	(24)			(24)		279		21	21			
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	292.000	2,989		2,704	2,902	(199)			(199)		2,704		285	285	117		
65339F-10-1	NEXTERA ENERGY INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5,328.000	390,887		377,542							377,542		13,345	13,345			
62914B-10-0	NIC INC		04/22/2021	MERGER	226.000	7,684		4,386	5,838	(1,451)			(1,451)		4,386		3,298	3,298	20		
654106-10-3	NIKE INC CL B		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	585.000	78,574		77,741							77,741		833	833			
654110-10-5	NIKOLA		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	560.000	6,896		7,778	5,372						7,778		(882)	(882)			
S66407-45-3	NIPPON FLOUR MILLS CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,000.000	14,304		14,975	9,362	25			25	(389)	14,975	(222)	(449)	(670)	154		
J28583-16-9	NIPPON PAPER INDUSTRIES LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	2,464		2,163	2,313	(133)			(133)	(17)	2,163	(94)	395	300	49		
S66409-27-7	NIPPON SUISAN KAISHA LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	400.000	1,886		1,908							1,908	(44)	22	(22)	18		
S66429-67-1	NISHI-NIPPON RAILROAD CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	4,878		5,352	5,899	(226)			(226)	(245)	5,352	(51)	(424)	(474)	20		

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
65487K-10-0	NLIGHT INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	8,145.000	211,973		85,441	265,934	(180,493)			(180,493)		85,441		126,531	126,531			
S45897-10-5	NOLATO AB-B SHS	B	05/14/2021	EXCHANGE	560.000	4,213		3,775	5,673	(1,228)			(1,228)	(671)	3,775	438		438	92		
655663-10-2	NORDSON CORP.		04/29/2021	Various	1,226.000	255,412		188,269	178,243	(55,472)			(55,472)		188,269		67,143	67,143	692		
655844-10-8	NORFOLK SOUTHERN CORP		05/25/2021	DIRECT	1,175.000	326,603		89,006	279,192	(190,186)			(190,186)		89,006		237,597	237,597	2,327		
668074-30-5	NORTHWESTERN CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,278.000	361,370		257,666	307,760	(50,094)			(50,094)		257,666		103,704	103,704	3,272		
G66721-10-4	NORWEGIAN CRUISE LINE		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	140.000	4,356		3,924							3,924		432	432			
F65568-10-1	NOVACYT SA	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	170.000	831		1,670							1,670	(1)	(838)	(839)			
67000B-10-4	NOVANTA INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,195.000	278,122		232,310	182,059	(35,298)			(35,298)		232,310		45,811	45,811			
670002-40-1	NOVAVAX INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	153.000	22,574		15,308	16,615	(2,032)			(2,032)		15,308		7,266	7,266			
G6674U-10-8	NOVOCURE LTD		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	13.000	2,443		1,040	2,250	(1,210)			(1,210)		1,040		1,403	1,403			
SB23XH-70-5	NRW HOLDINGS LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	438.000	563		640	987	(276)			(276)	(70)	640	52	(129)	(77)	13		
67066G-10-4	NVIDIA CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	77.000	48,194		27,862	40,209	(12,348)			(12,348)		27,862		20,333	20,333	12		
S66564-07-1	OBAYASHI CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	44,700.000	388,740		393,759	145,683	616			616	(4,718)	393,759	(3,752)	(1,267)	(5,019)	5,811		
S46127-57-7	OC OERLIKON CORP AG-REG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	174.000	1,945		1,892							1,892	15	38	53	43		
676079-10-6	ODONATE THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	6.000	19		21							21		(2)	(2)			
S66609-36-3	OHSHO FOOD SERVICE CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	5,148		5,267	5,608	28			28	(127)	5,267	(150)	32	(119)	41		
682143-10-2	OMEROS CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	82.000	1,214		1,460							1,460		(246)	(246)			
68213N-10-9	OMNICELL INC		05/10/2021	MORGAN STANLEY	283.000	37,747		18,559	33,966	(15,407)			(15,407)		18,559		19,188	19,188			
68375N-10-3	OPKO HEALTH INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	782.000	2,843		3,355							3,355		(512)	(512)			
67103H-10-7	OREILLY AUTOMOTIVE INC		05/25/2021	DIRECT	411.000	219,803		45,280	186,006	(140,726)			(140,726)		45,280		174,523	174,523			
68622V-10-6	ORGANON & CO		06/22/2021	VARIOUS	0.100	3		2							2		1	1			
S66488-91-7	ORIENTAL LAND LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,000.000	141,389		131,992	165,044	(24,935)			(24,935)	(8,117)	131,992	(194)	9,591	9,397	105		
686688-10-2	ORMAT TECHNOLOGIES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	19.000	1,299		1,123	1,715	(592)			(592)		1,123		176	176	5		
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS HOLDING		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	9,458.000	193,746		156,674							156,674		37,072	37,072			
68752M-10-8	ORTHOFIX MEDICAL INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	44.000	1,813		1,617	1,891	(274)			(274)		1,617		195	195			
S66617-80-4	OSAKA SODA LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	6,906		7,126	2,636	(264)			(264)	(19)	7,126	(211)	(8)	(220)	80		
69007J-10-6	OUTFRONT MEDIA INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	13,124.000	316,779		198,819	205,595	(59,320)			(59,320)		198,819		117,960	117,960			
69404D-10-8	PACIFIC BIOSCIENCES CAL		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	49.000	1,259		170	1,271	(1,101)			(1,101)		170		1,088	1,088			
69526K-10-5	PACTIV EVERGREEN INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	10,458.000	162,046		138,429	113,230	(29,468)			(29,468)		138,429		23,617	23,617	689		
SBZOCT-92-9	PANDOX CLASS B	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	409.000	7,295		7,208							7,208	41	46	87			

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
70432V-10-2	PAYCOM SOFTWARE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	345.000	113,848		126,349							126,349		(12,502)	(12,502)			
707569-10-9	PENN NATIONAL GAMING INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	80.000	6,379		6,172	950	(180)			(180)		6,172		207	207			
70975L-10-7	PENUMBRA INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1.000	250		260							260		(10)	(10)			
71375U-10-1	PERFICIENT INC		06/21/2021	Various	245.000	19,815		8,343	11,674	(3,331)			(3,331)		8,343		11,472	11,472			
71377A-10-3	PERFORMANCE FOOD GROUP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	11,681.000	629,457		288,754	556,132	(267,378)			(267,378)		288,754		340,702	340,702			
715347-10-0	PERSPECTA INC		05/07/2021	MERGER	675.000	19,811		13,090	16,254	(3,164)			(3,164)		13,090		6,722	6,722	95		
S31544-54-7	PETROPAVLOVSK PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,759.000	987		908	1,226	(186)			(186)	(29)	908	55	24	79			
SBMW2G-T8-7	PHARMA MAR SA	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	12.000	1,171		1,396							1,396	(1)	(224)	(224)	7		
71722W-10-7	PHATHOM PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	15.000	544		563							563		(20)	(20)			
724479-10-0	PITNEY BOWES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	149.000	1,166		1,228							1,228		(62)	(62)	7		
72703H-10-1	PLANET FITNESS INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,554.000	205,705		133,997	189,184	(63,957)			(63,957)		133,997		71,709	71,709			
72919P-20-2	PLUG POWER INC.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	4,155.000	115,529		145,168	3,934	(3,523)			(3,523)		145,168		(29,639)	(29,639)			
72941B-10-6	PLURALSIGHT INC CLASS A		04/07/2021	MERGER	91.000	2,048		1,874							1,874		174	174			
69349H-10-7	PNM RESOURCES INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	16.000	784		768							768		16	16	5		
Q7262X-10-7	POINTSBET HOLDINGS LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	151.000	1,452		1,426							1,426	(37)	63	25			
73278L-10-5	POOL CORP		05/25/2021	Various	414.000	150,779		81,463	154,215	(72,752)			(72,752)		81,463		69,316	69,316	254		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,618.000	282,570		203,773	225,569	(38,342)			(38,342)		203,773		78,797	78,797	4,298		
739276-10-3	POWER INTEGRATIONS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,197.000	420,058		255,226	389,081	(170,019)			(170,019)		255,226		164,832	164,832	618		
73943T-10-3	PQ GROUP HOLDINGS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	4,963.000	72,397		50,920	70,772	(19,852)			(19,852)		50,920		21,477	21,477			
SB1CF5-B5-9	PREMIER GOLD MINES LTD	B	04/13/2021	MERGER	1,843.000	3,208		3,627	4,354	(654)			(654)	(74)	3,627	117	(535)	(418)			
74051N-10-2	PREMIER INC CLASS A		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	6,198.000	217,347		202,742	217,550	(14,775)			(14,775)		202,742		14,605	14,605	1,178		
74167P-10-8	PRIMO WATER CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	19,025.000	315,718		205,827	256,791	(91,307)			(91,307)		205,827		109,891	109,891	914		
74340E-10-3	PROGYNY INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,180.000	269,812		224,952	24,035	(369)			(369)		224,952		44,860	44,860			
74346Y-10-3	PROS HOLDINGS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	46.000	1,805		1,955							1,955		(150)	(150)			
743713-10-9	PROTO LABS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	55.000	4,791		4,187	8,437	(4,250)			(4,250)		4,187		604	604			
69366J-20-0	PTC THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	207.000	8,206		9,677	12,633	(2,956)			(2,956)		9,677		(1,471)	(1,471)			
74460D-10-9	PUBLIC STORAGE		04/07/2021	BANK OF AMERICA/MERRILL LYNCH	1,424.000	362,958		297,993	328,844	(30,851)			(30,851)		297,993		64,965	64,965	2,848		
74736L-10-9	Q2 HOLDINGS INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	4,020.000	381,566		264,920	452,092	(229,224)			(229,224)		264,920		116,646	116,646			
747316-10-7	QUAKER CHEMICAL CORP.		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,437.000	340,089		181,464	364,121	(182,657)			(182,657)		181,464		158,625	158,625	1,135		

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
749119-10-3	QUOTIENT TECHNOLOGY INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	84.000	927		1,127							1,127		(200)	(200)			
749607-10-7	R L I CORP.		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	3,602.000	407,051		298,363	366,816	(77,645)			(77,645)		298,363		108,688	108,688	845		
753422-10-4	RAPID7 INC		06/22/2021	SANFORD C. BERNSTEIN & CO., LLC	548.000	52,609		24,122	49,408	(25,286)			(25,286)		24,122		28,487	28,487			
75524B-10-4	RBC BEARING INS		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,324.000	471,726		273,002	406,600	(144,047)			(144,047)		273,002		198,724	198,724			
75606N-10-9	REALPAGE INC		04/23/2021	MERGER	322.000	28,578		17,194	28,091	(10,897)			(10,897)		17,194		11,383	11,383			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,426.000	222,167		211,633	216,947	10,104			10,104	(15,418)	211,633	24,342	(13,808)	10,534	3,480		
Q80529-10-2	REDBUBBLE LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	283.000	758		1,080							1,080	(28)	(293)	(321)			
75737F-10-8	REDFIN CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	14.000	761		670	961	(290)			(290)		670		90	90			
S64765-42-3	REGIS RESOURCES LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,273.000	4,490		5,021							5,021	(132)	(399)	(531)	69		
75943R-10-2	RELAY THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	37.000	1,134		1,279							1,279		(145)	(145)			
75972A-30-1	RENEWABLE ENERGY INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	16.000	932		929	1,133	(204)			(204)		929		2	2			
SBD71K-T5-0	RENOVA INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	3,383		3,087							3,087	(70)	367	296			
S64106-36-2	RESOLUTE MINING LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	4,651.000	2,144		1,559							1,559	(41)	626	585			
SBOYG1-K0-1	RESTAURANT GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	234.000	417		420							420	3	(7)	(3)			
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		04/21/2021	BANK OF AMERICA/MERRILL LYNCH	12,255.000	141,936		117,581							117,581		24,355	24,355	858		
76243J-10-5	RHYTHM PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	56.000	1,114		1,191							1,191		(77)	(77)			
766559-60-3	RIGEL PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	91.000	324		311							311		13	13			
76680R-20-6	RINGCENTRAL INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	357.000	90,879		92,260	135,292	(43,033)			(43,033)		92,260		(1,380)	(1,380)			
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,289.000	448,970		418,345	450,592	25,520			25,520	(33,959)	418,345	27,840	2,785	30,625	8,257		
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	103,757.000	154,819		153,127							153,127	4,062	(2,370)	1,691			
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,220.000	108,573		108,733							108,733		(160)	(160)			
781846-20-9	RUSH ENTERPRISES CL A		04/08/2021	Various	864.000	43,426		18,386	35,787	(17,401)			(17,401)		18,386		25,040	25,040	156		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	1,912.000	144,618		69,125	129,557	(60,432)			(60,432)		69,125		75,493	75,493			
A7511S-10-4	S&T AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	19.000	483		473							473		10	10			
78573L-10-6	SABRA HEALTHCARE REIT INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	102.000	1,781		1,681	1,772	(91)			(91)		1,681		100	100	61		
78573M-10-4	SABRE CORPORATION		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	110.000	1,459		1,238	1,322	(85)			(85)		1,238		222	222			
78645L-10-0	SAFEHOLD INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3.000	215		210							210		5	5			
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	05/19/2021	BANK OF AMERICA/MERRILL LYNCH	14,898.000	200,046		144,608	158,845	(1,367)			(1,367)	(12,870)	144,608	18,976	36,461	55,437	2,559		

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
78667J-10-8	SAGE THERAPEUTICS INC		05/25/2021	Various	578.000	41,224		43,137	50,003	(6,555)			(6,555)		43,137		(1,913)	(1,913)			
SBMDL6-T4-9	SAGEN MI CANADA INC	B	04/05/2021	MERGER	147.000	5,108		4,022							4,022	60	1,026	1,087	53		
J66231-10-1	SAIBU GAS HOLDINGS CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	2,301		2,689							2,689	(61)	(326)	(388)	28		
SBYRVC-J6-7	SAMTY RESIDENTIAL INVESTMENT REIT	B	04/21/2021	DISTRIBUTION	0.000	11		11							11						
S67769-07-5	SAPPORO HOLDINGS	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	2,045		2,056							2,056	(47)	36	(11)			
S62435-86-2	SATS LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	700.000	1,974		2,266							2,266	(14)	(278)	(292)			
SBYSXJ-H8-6	SCANDIC HOTELS GROUP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	665.000	2,834		2,969							2,969	34	(169)	(135)			
80706P-10-3	SCHOLAR ROCK HOLDING CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	14.000	371		709							709		(338)	(338)			
80810D-10-3	SCHRODINGER INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	23.000	1,573		1,600	1,821	(221)			(221)		1,600		(27)	(27)			
816307-30-0	SELECTQUOTE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	6,674.000	192,983		128,957	137,324	(10,019)			(10,019)		128,957		64,026	64,026			
81752R-10-0	SERITAGE GROWTH PROPERTIES		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	413.000	6,494		6,444							6,444		50	50			
81761L-10-2	SERVICE PROPERTIES TRUST		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	984.000	10,632		10,768							10,768		(136)	(136)			
SB56RD-66-2	SESA	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	9.000	1,376		1,102							1,102		275	274			
SBRKOM-M4-3	SEVEN GENERATIONS ENERGY LTD CLASS	B	04/08/2021	MERGER	1,301.000	8,873		2,963	6,750	(3,371)			(3,371)	(417)	2,963	227	5,683	5,910			
819047-10-1	SHAKE SHACK INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	77.000	6,805		8,683							8,683		(1,878)	(1,878)			
824348-10-6	SHERWIN WILLIAMS CO		05/25/2021	DIRECT	795.000	227,044		73,158	194,751	(121,593)			(121,593)		73,158		153,886	153,886	875		
S68041-43-3	SHIKOKU BANK LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	1,870		1,976	1,976	14			14	(14)	1,976	(86)	(20)	(106)	36		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	900.000	154,926		145,365							145,365	(655)	10,216	9,561	1,022		
J74358-14-4	SHISEIDO CO. LTD.	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	400.000	28,572		26,867							26,867	(121)	1,826	1,705			
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	669.000	21,051		23,599							23,599	614	(3,162)	(2,547)			
SBD5GN-60-8	SIG COMBIBLOC GROUP AG	B	04/28/2021	DISTRIBUTION	0.000	269		260							260	10		10			
SBKDM7-X4-3	SIGNATURE AVIATION PLC	B	06/01/2021	MERGER	2,071.000	11,678		5,911	10,956	(3,940)			(3,940)	(1,105)	5,911	904	4,863	5,767			
82669G-10-4	SIGNATURE BK NEW YORK NY		06/25/2021	Various	1,585.000	400,985		128,760	214,435	(85,675)			(85,675)		128,760		272,226	272,226	1,775		
G81276-10-0	SIGNET JEWELERS LTD	C	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	79.000	4,494		4,977							4,977		(483)	(483)			
D6948S-11-4	SILTRONIC N AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	16.000	2,756		2,539							2,539	(1)	218	217	28		
SBZBW6-G7-4	SINCH	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	81.000	13,668		6,634	13,216	(5,019)			(5,019)	(1,563)	6,634	794	6,239	7,034			
82981J-10-9	SITE CENTERS CORP		04/16/2021	BANK OF AMERICA/MERRILL LYNCH	10,205.000	144,942		120,717							120,717		24,225	24,225	1,123		
830566-10-5	SKECHERS USA INC		06/30/2021	Various	8,150.000	386,104		216,061	266,100	(76,346)			(76,346)		216,061		170,043	170,043			
J75734-10-3	SMC CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	58,165		56,995							56,995	(257)	1,426	1,169	243		
SBKWD4-B5-9	SOFTWAREONE HOLDING AG	B	05/27/2021	DISTRIBUTION	0.000	74		70							70	4		4			
83587F-20-2	SORRENTO THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	543.000	3,831		4,491							4,491		(660)	(660)			
S68814-36-7	SPARK NEW ZEALAND LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	39,710.000	129,239		124,593	134,379	(3,912)			(3,912)	(3,061)	124,593	3,090	1,556	4,646	3,496		

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
85209W-10-9	SPROUT SOCIAL INC CLASS A		06/24/2021	JEFFERIES & COMPANY, INC.	356.000	32,887		9,612	16,166	(6,554)			(6,554)		9,612		23,275	23,275			
852234-10-3	SQUARE INC CLASS A		05/25/2021	DIRECT	1,185.000	256,197		62,070	257,903	(195,833)			(195,833)		62,070		194,127	194,127			
SBGBN7-C0-2	SSP GROUP PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	345.000	1,443		1,559							1,559	13	(128)	(116)			
855244-10-9	STARBUCKS CORP		05/25/2021	DIRECT	2,236.000	251,841		70,948	239,207	(168,259)			(168,259)		70,948		180,892	180,892	2,012		
85914M-10-7	STEPSTONE GROUP INC CLASS A		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,832.000	193,126		154,647	173,807	(66,594)			(66,594)		154,647		38,479	38,479	358		
858912-10-8	STERICYCLE INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	4,148.000	317,891		275,941	215,339	(6,135)			(6,135)		275,941		41,949	41,949			
G8473T-10-0	STERIS		06/04/2021	Various	247.990	47,451		42,831							42,831		4,620	4,620			
W87819-14-5	STILLFRONT GROUP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	251.000	2,585		2,325	3,056	(503)			(503)	(25)	2,325	(10)	270	260			
860897-10-7	STITCH FIX INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	136.000	6,578		6,737							6,737		(160)	(160)			
862121-10-0	STORE CAPITAL CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	58.000	1,988		1,888	1,971	(82)			(82)		1,888		99	99	42		
86272C-10-3	STRATEGIC EDUCATION INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	54.000	3,954		4,910							4,910		(956)	(956)	32		
SB3S3S-52-9	STROER OUT-OF-HOME MEDIA AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3.000	248		231	297	(54)			(54)	(12)	231	10	7	17			
863667-10-1	STRYKER CORP		05/25/2021	DIRECT	1,046.000	268,602		101,106	256,312	(155,205)			(155,205)		101,106		167,496	167,496	1,318		
784860-10-1	SVB FINANCIAL GROUP		05/25/2021	DIRECT	407.000	231,396		67,354	157,847	(90,492)			(90,492)		67,354		164,041	164,041			
78489X-10-3	SVMK INC		06/15/2021	EXCHANGE	14,612.000	213,347		213,347	299,599	(137,916)			(137,916)		213,347						
W92277-11-5	SWEDISH MATCH	B	05/11/2021	EXCHANGE	25,510.000	190,035		185,104							185,104	4,931		4,931	3,863		
87157D-10-9	SYNAPTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2.000	251		268							268		(17)	(17)			
87166B-10-2	SYNEOS HEALTH INC CLASS A		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,230.000	425,341		229,794	335,268	(129,337)			(129,337)		229,794		195,547	195,547			
871607-10-7	SYNOPSYS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	150.000	38,374		32,774							32,774		5,600	5,600			
871851-10-1	SYSTEMAX INC		06/21/2021	EXCHANGE	70.000	1,392		1,392	2,512	(1,120)			(1,120)		1,392				22		
S68717-83-4	TAIYO HOLDINGS CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	4,468		4,607	5,918	(1,066)			(1,066)	(246)	4,607	(44)	(95)	(139)	78		
87724P-10-6	TAYLOR MORRISON HOME CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	105.000	3,011		2,695							2,695		316	316			
872307-10-3	TCF FINANCIAL CORP		06/09/2021	MERGER	952.000	42,851		22,089	35,243	(13,154)			(13,154)		22,089		20,762	20,762	333		
S71109-02-9	TECAN GROUP AG-REG	B	04/19/2021	DISTRIBUTION	0.000	40		39							39	1		1			
G87110-10-5	TECHNIPFMC PLC	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	353.000	2,836		2,725							2,725		111	111			
87918A-10-5	TELADOC HEALTH INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	380.000	54,893		69,065	75,985	(452)			(452)		69,065		(14,172)	(14,172)			
W95878-16-6	TELE2 AB SER'B' SEK1.25	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	19,247.000	259,535		257,160							257,160	7,081	(4,706)	2,376	5,867		
879360-10-5	TELEDYNE TECHNOLOGIES INC		05/26/2021	Various	35.110	14,388		14,374							14,374		13	13			
A8502A-10-2	TELEKOM AUSTRIA AG	B	05/25/2021	DISTRIBUTION	0.000	201		187							187	14		14			
S23810-93-0	TELUS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	10,022.000	223,696		199,587							199,587	9,764	14,345	24,109	2,109		
S71478-92-9	TEMENOS GROUP AG	B	05/27/2021	DISTRIBUTION	0.000	244		235							235	9		9			
Q8948V-10-1	TEMPLE & WEBSTER GROUP LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	54.000	389		374							374	(10)	25	15			
S68850-74-2	TERUMO CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,900.000	149,901		124,943	162,882	(23,617)			(23,617)	(11,048)	124,943	2,018	22,940	24,958	475		
88160R-10-1	TESLA INC		05/25/2021	DIRECT	1,280.000	774,003		91,576	903,258	(811,682)			(811,682)		91,576		682,428	682,428			

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
88162G-10-3	TETRA TECH INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	6.000	717		695	695						695		22	22	2		
882508-10-4	TEXAS INST RS INC COM		05/25/2021	DIRECT	1,525.000	287,768		88,630	250,298	(161,668)			(161,668)		88,630		199,137	199,137	3,111		
SBDRXB-F4-9	TFI INTERNATIONAL INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	28.000	2,583		1,196	1,440	(184)			(184)	(61)	1,196	122	1,266	1,387	11		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	776.000	360,074		341,324							341,324		18,750	18,750	202		
885160-10-1	THOR INDUSTRIES, INC.		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,087.000	305,906		93,301	194,070	(100,769)			(100,769)		93,301		212,604	212,604	1,711		
88688T-10-0	TILRAY INC CLASS	A	05/10/2021	VARIOUS	0.920	13		15							15		(1)	(1)			
872540-10-9	TJX COMPANIES INC		05/25/2021	DIRECT	4,828.000	324,780		120,845	329,704	(208,859)			(208,859)		120,845		203,935	203,935	2,511		
S68951-69-8	TOBU RAILWAY LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5,700.000	144,678		153,513							153,513	(692)	(8,144)	(8,835)	463		
S68955-56-6	TOHO HOLDINGS LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	100.000	1,569		1,732							1,732	(40)	(124)	(163)	12		
J86298-10-6	TOKIO MARINE HOLDINGS	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,900.000	140,231		126,284	149,094	(15,477)			(15,477)	(7,332)	126,284	(186)	14,132	13,947	2,362		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		05/25/2021	Various	147.270	4,611		4,398	327						4,398		213	213	14		
891092-10-8	TORO CO.		06/29/2021	Various	7,428.000	853,385		483,489	704,472	(220,983)			(220,983)		483,489		369,897	369,897	3,900		
SBKDTK-92-8	TRAINLINE PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	684.000	2,637		4,142	4,338	(93)			(93)	(103)	4,142	253	(1,758)	(1,505)			
893641-10-0	TRANSDIGM GROUP INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	58.000	35,537		34,099							34,099		1,438	1,438			
89374L-10-4	TRANSLATE BIO INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3.000	53		41	55	(14)			(14)		41		12	12			
G90202-13-9	TRAVIS PERKINS PLC	B	05/10/2021	VARIOUS	0.759	16		11							11		5	5			
S07739-60-0	TRAVIS PERKINS PLC COMMON STOCK	B	04/30/2021	Various	607.759	10,417		9,460	12,539	(1,886)			(1,886)	(1,193)	9,460	957		957			
894650-10-0	TREDEGAR CO.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	127.000	1,913		1,693	2,121	(428)			(428)		1,693		220	220	30		
89469A-10-4	TREEHOUSE FOODS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	94.000	4,653		4,702							4,702		(48)	(48)			
S61252-86-2	TREND MICRO INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,400.000	72,202		66,343							66,343	(299)	6,158	5,859			
89610F-10-1	TRICIDA INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	170.000	764		869							869		(105)	(105)			
89620X-50-6	TRILLIUM THERAPEUTICS INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	398.000	2,983		4,184							4,184	194	(1,395)	(1,200)			
898349-20-4	TRUSTCO BANK CORP		06/23/2021	VARIOUS	0.600	21		14							14		7	7			
898349-10-5	TRUSTCO BANK CORP NY		05/28/2021	EXCHANGE	399.600	9,311		9,311	13,327	(4,016)			(4,016)		9,311				272		
S69068-23-7	TSUKISHIMA KIKAI LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	2,160		2,316	2,700	(331)			(331)	(40)	2,316	(83)	(72)	(155)	20		
898697-20-6	TUCOWS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	24.000	1,915		1,860							1,860		55	55			
SB11LJ-N4-6	TUI AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	593.000	3,677		3,004	3,716	88			88	(88)	3,004	183	490	673			
90041T-10-8	TURNING POINT THERAPEUTICS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	150.000	10,328		14,189	18,278	(2,303)			(2,303)		14,189		(3,860)	(3,860)			
SB63KM-13-7	TV TOKYO HOLDINGS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	200.000	3,892		4,319							4,319	(98)	(328)	(426)	41		
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	935.000	6,634		6,695							6,695		(61)	(61)	30		
H42097-10-7	UBS GROUP AG	B	04/15/2021	DISTRIBUTION	0.000	8,522		8,350							8,350	172		172			
904708-10-4	UNIFIRST CORP.		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	818.000	183,155		182,136							182,136		1,020	1,020	153		

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
907818-10-8	UNION PACIFIC CORP		05/25/2021	DIRECT	1,221.000	270,989		102,501	254,237	(151,736)			(151,736)		102,501		168,488	168,488	1,184		
SBZ6CZ-43-5	UNIPER SE	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2,976.000	105,532		95,171	102,830	(3,205)			(3,205)	(4,454)	95,171	4,175	6,187	10,362	3,668		
N90064-10-1	UNIQURE NV	D	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	53.000	1,747		1,786							1,786		(38)	(38)			
909214-30-6	UNISYS CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	43.000	1,040		1,056							1,056		(15)	(15)			
92047W-10-1	VALVOLINE INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	5,759.000	183,754		164,530							164,530		19,224	19,224			
921659-10-8	VANDA PHARMACEUTICALS INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	140.000	2,500		2,103							2,103		397	397			
SBYZWM-R9-1	VAT GROUP AG	B	05/25/2021	DISTRIBUTION	0.000	158		150							150	9		9			
92240M-10-8	VECTOR GROUP LTD		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	110.000	1,587		1,502							1,502		85	85	22		
92336X-10-9	VEONEER INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	114.000	2,605		2,791							2,791		(185)	(185)			
92337F-10-7	VERACYTE INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	37.000	1,415		1,811	1,811						1,811		(396)	(396)			
92532F-10-0	VERTEX PHARMACEUTICALS		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,132.000	236,309		241,773							241,773		(5,463)	(5,463)			
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	04/30/2021	EXCHANGE	9,525.000	173,595		163,226	450,768	(260,135)			(260,135)	(27,407)	163,226	10,369		10,369	1,884		
92552V-10-0	VIASAT INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	27.000	1,284		1,298							1,298		(14)	(14)			
92719V-10-0	VIMEO INC		06/02/2021	VARIOUS	0.700	30		15							15		15	15			
92823T-10-8	VIRNETX HOLDING CORP		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	115.000	504		641							641		(136)	(136)			
SBBJPF-Y1-4	VONOVIA SE	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	505.000	30,171		33,059	36,925	(1,376)			(1,376)	(866)	33,059	748	(3,637)	(2,888)	1,043		
930059-10-0	WADDELL & REED FINANCIAL		04/30/2021	MERGER	327.000	8,175		3,958	8,329	(4,370)			(4,370)		3,958		4,217	4,217	164		
939653-10-1	WASHINGTON REAL ESTATE		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	196.000	4,552		4,239	4,239						4,239		313	313	118		
94106L-10-9	WASTE MGMT INC DEL		05/25/2021	DIRECT	1,683.000	236,781		84,032	198,476	(114,444)			(114,444)		84,032		152,749	152,749	968		
Y95308-10-5	WAVE LIFE SCIENCES LTD		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	94.000	612		527							527		85	85			
94419L-10-1	WAYFAIR INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	61.000	19,017		18,700							18,700		317	317			
929236-10-7	WD-40 CO.		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	2.000	483		612							612		(130)	(130)	1		
948741-10-3	WEINGARTEN REALTY		04/21/2021	BANK OF AMERICA/MERRILL LYNCH	25,011.000	767,669		417,924	541,988	(124,064)			(124,064)		417,924		349,745	349,745	7,503		
949090-10-4	WELBILT INC		05/28/2021	Various	16,220.000	358,969		93,998	214,104	(120,106)			(120,106)		93,998		264,971	264,971			
95040Q-10-4	WELLTOWER INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	134.000	10,026		10,173							10,173		(147)	(147)	82		
95058W-10-0	WENDY'S COMPANY (THE)		06/08/2021	BANK OF AMERICA/MERRILL LYNCH	14,494.000	332,421		255,528	235,530	(48,157)			(48,157)	1,459	255,528		76,894	76,894	116,695,647		
957638-10-9	WESTERN ALLIANCE BANCORP		06/16/2021	Various	8,440.000	862,142		274,296	501,482	(235,251)			(235,251)		274,296		587,846	587,846	2,977		
96208T-10-4	WEX INC		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	2,056.000	408,417		272,361	361,876	(144,645)			(144,645)		272,361		136,057	136,057			
G9645P-11-7	WILLIAM HILL PLC	B	04/23/2021	MERGER	2,642.000	9,945		3,689	9,755	(5,066)			(5,066)	(1,000)	3,689	472	5,784	6,257			
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	19,646.000	573,022		222,472	442,408	(234,746)			(234,746)		222,472		350,549	350,549			
S69723-85-6	WING TAI HOLDINGS LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	1,600.000	2,034		2,286							2,286	(14)	(239)	(253)			

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
97650W-10-8	WINTRUST FINANCIAL CORP		05/06/2021	BANK OF AMERICA/MERRILL LYNCH	4,860.000	380,184		174,304	296,897	(122,594)			(122,594)		174,304		205,880	205,880	3,013		
978097-10-3	WOLVERINE WORLD WIDE, INC.		05/17/2021	Various	3,362.000	140,824		87,093	105,063	(17,969)			(17,969)		87,093		53,731	53,731	672		
SB5N0P-84-0	WOOD GROUP (JOHN) PLC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	144.000	509		387	611	(191)			(191)	(33)	387	37	85	122			
980745-10-3	WOODWARD INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,108.000	392,684		197,639	377,715	(180,077)			(180,077)		197,639		195,045	195,045	508		
S69812-39-4	WOOLWORTHS GROUP LTD	B	06/24/2021	DISTRIBUTION	0.000	36,822		36,822							36,822						
98138J-20-6	WORKHORSE GROUP INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	738.000	6,004		10,162							10,162		(4,159)	(4,159)			
S63386-31-2	WOWOW INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	300.000	6,688		7,634							7,634	(174)	(772)	(946)	197		
98401F-10-5	XENCOR INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	23.000	880		990							990		(111)	(111)			
SB1DGK-S9-7	YAMAGUCHI FINANCIAL GROUP INC	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	5,300.000	32,596		27,707	29,825	(289)			(289)	(1,829)	27,707	317	4,572	4,889	561		
98585N-10-6	YEXT INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	441.000	5,550		5,360	6,933	(1,471)			(1,471)		5,360		190	190			
J95402-10-3	Z HOLDINGS CORP	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	3,900.000	17,421		16,414	23,586	(6,012)			(6,012)	(1,160)	16,414	(24)	1,031	1,007	178		
98973P-10-1	ZIOPHARM ONCOLOGY INC		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	700.000	2,033		2,520							2,520		(487)	(487)			
SBYVLX-J9-7	ZIP CO LTD	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	652.000	3,652		3,665							3,665	(96)	83	(13)			
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		05/25/2021	BANK OF AMERICA/MERRILL LYNCH	127.000	5,349		6,210							6,210		(862)	(862)			
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	144.000	60,066		50,265	60,845	(8,796)			(8,796)	(1,784)	50,265	802	8,999	9,801	2,029		
98985W-10-2	ZYMEWORKS INC	A	05/25/2021	BANK OF AMERICA/MERRILL LYNCH	69.000	1,984		2,179							2,179		(195)	(195)			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						159,830,407	XXX	122,194,496	128,008,917	(47,965,399)	1,177		(47,964,222)	(457,270)	122,194,496	312,060	37,323,852	37,635,912	117,473,813	XXX	XXX
BAS14C-KZ-5	PULLMAN QQZB		06/30/2021	DISTRIBUTION	0.000	883		883							883						
BAS0EV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE	B	05/24/2021	DIRECT	6,117.000	3,444,324		85	1,853,108	(1,889,151)			(1,889,151)	36,129	85	1	3,444,238	3,444,239			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,445,208	XXX	969	1,853,108	(1,889,151)			(1,889,151)	36,129	969	1	3,444,238	3,444,239		XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	05/05/2021	Jane Street Execution Services, LLC	213,300.000	15,995,285		12,857,724	14,736,897	(1,879,173)			(1,879,173)		12,857,724		3,137,561	3,137,561			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	05/05/2021	BANK OF AMERICA/MERRILL LYNCH	624,239.000	40,581,328		30,257,376	38,727,788	(8,470,412)			(8,470,412)		30,257,376		10,323,952	10,323,952			
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		05/05/2021	Jane Street Execution Services, LLC	350,000.000	33,447,429		25,665,500	30,177,000	(4,511,500)			(4,511,500)		25,665,500		7,781,829	7,781,829	103,733		
464287-16-8	ISHARES DJ SELECT DIVIDEND		04/13/2021	MORGAN STANLEY	265,000.000	30,593,199		24,970,950	25,487,700	(516,750)			(516,750)		24,970,950		5,622,249	5,622,249	254,658		
464286-50-9	ISHARES MSCI CANADA ETF	C	05/05/2021	BANK OF AMERICA/MERRILL LYNCH	48,300.000	1,742,293		1,323,903	1,489,572	(165,669)			(165,669)		1,323,903		418,390	418,390			
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	05/05/2021	Various	343,600.000	27,079,978		26,953,852							26,953,852		126,126	126,126			
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	04/30/2021	MORGAN STANLEY	187,089.000	13,915,732		10,023,113	12,787,533	(2,764,420)			(2,764,420)		10,023,113		3,892,618	3,892,618	4,303		
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		05/05/2021	Various	580,950.000	91,519,158		68,627,624	79,433,294	(10,805,670)			(10,805,670)		68,627,624		22,891,535	22,891,535	356,504		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/18/2021	Various	1,782.000	402,118		278,559	349,379	(70,820)			(70,820)		278,559		123,560	123,560	962		
78462F-10-3	SPDR S&P 500 ETF TRUST		05/05/2021	JONES TRADING	33,400.000	13,894,226		13,995,398							13,995,398		(101,171)	(101,171)			
9499999. Subtotal - Common Stocks - Mutual Funds						269,170,647	XXX	214,953,998	203,189,162	(29,184,414)			(29,184,414)		214,953,998		54,216,650	54,216,650	720,160	XXX	XXX
9799997. Total - Common Stocks - Part 4						432,446,262	XXX	337,149,462	333,051,186	(79,038,964)	1,177		(79,037,788)	(421,141)	337,149,462	312,061	94,984,739	95,296,800	118,193,973	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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
9799999. Total - Common Stocks						432,446,262	XXX	337,149,462	333,051,186	(79,038,964)	1,177		(79,037,788)	(421,141)	337,149,462	312,061	94,984,739	95,296,800	118,193,973	XXX	XXX
9899999. Total - Preferred and Common Stocks						453,197,430	XXX	360,791,910	352,842,835	(75,592,171)	(2,953,062)		(78,545,233)	(421,422)	357,844,842	312,368	95,040,220	95,352,588	119,173,709	XXX	XXX
9999999 - Totals						5,492,450,203	XXX	5,444,206,766	4,057,232,537	(69,762,734)	(151,563,957)		(221,326,692)	(187,136)	5,279,873,746	488,767	196,060,271	196,549,037	211,858,509	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
PUT OPTION ON SEP21 IWM @206	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/12/2021	09/17/2021	4,400	93,214,000	206.00		4,099,011		1,179,200		1,179,200	(2,919,811)						0003
PUT OPTION ON SEP21 IWM @213	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/05/2021	09/17/2021	4,400	97,856,000	213.00		4,023,940		1,652,200		1,652,200	(2,371,740)						0003
PUT OPTION ON SEP21 IWM @213	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/03/2021	09/17/2021	4,400	99,435,600	213.00		3,771,901		1,652,200		1,652,200	(2,119,701)						0003
PUT OPTION ON NOV21 SPX @3975	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/05/2021	11/19/2021	600	250,055,400	3,975.00		9,859,877		5,268,000		5,268,000	(4,591,877)						0003
PUT OPTION ON NOV21 SPX @3975	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	04/28/2021	11/19/2021	1,200	501,981,600	3,975.00		19,324,836		10,536,000		10,536,000	(8,788,836)						0003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											41,079,565		20,287,600	XXX	20,287,600	(20,791,965)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											41,079,565		20,287,600	XXX	20,287,600	(20,791,965)					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			226,372		869,130			(242,446)				
CALL OPTION ON SEP21 SPX @3000	78482#BK4 - CALL OPTION ON SEP21 SPX @3000, effective 09/18/2020, attached to Cash Security - (912828N30)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	09/17/2021	9	2,987,523	3,000.00	479,350			103,572		1,166,805			(240,339)				
CALL OPTION ON JUN22 SPX @3800	PENDING - CALL OPTION ON JUN22 SPX @3800, effective 06/18/2021, attached to Cash Security - (912828B66)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/18/2021	06/17/2022	9	3,749,805	3,800.00		498,510		484,701		568,440			(13,809)				
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		375,956		767,160			(146,044)				
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		561,593		1,290,375			(218,157)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants										962,902	1,800,260		1,752,193	XXX	4,661,910			(860,795)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										962,902	1,800,260		1,752,193	XXX	4,661,910			(860,795)			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										962,902	1,800,260		1,752,193	XXX	4,661,910			(860,795)			XXX	XXX
0449999999. Total Purchased Options - Put Options											41,079,565		20,287,600	XXX	20,287,600	(20,791,965)					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										962,902	42,879,825		22,039,793	XXX	24,949,510	(20,791,965)		(860,795)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														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)
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
PUT OPTION ON SEP21 IWM @195	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/12/2021	09/17/2021	4,400	93,214,000	195.00		(2,840,111)		(710,600)		(710,600)	2,129,511						0003
PUT OPTION ON SEP21 IWM @202	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/03/2021	09/17/2021	4,400	99,435,600	202.00		(2,583,901)		(974,600)		(974,600)	1,609,301						0003
PUT OPTION ON SEP21 IWM @202	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/05/2021	09/17/2021	4,400	97,856,000	202.00		(2,747,940)		(974,600)		(974,600)	1,773,340						0003
PUT OPTION ON NOV21 SPX @3750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	04/28/2021	11/19/2021	1,200	501,981,600	3,750.00		(13,595,546)		(6,930,000)		(6,930,000)	6,665,546						0003
PUT OPTION ON NOV21 SPX @3750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/05/2021	11/19/2021	600	250,055,400	3,750.00		(6,919,877)		(3,465,000)		(3,465,000)	3,454,877						0003
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(28,687,375)		(13,054,800)	XXX	(13,054,800)	15,632,575					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(28,687,375)		(13,054,800)	XXX	(13,054,800)	15,632,575					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											(28,687,375)		(13,054,800)	XXX	(13,054,800)	15,632,575					XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(28,687,375)		(13,054,800)	XXX	(13,054,800)	15,632,575					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)		(62,847)	(57,717)		(57,717)	15,695		43,115			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)		(44,244)	(120,514)		(120,514)	7,874		32,539			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(44,244)	(76,843)		(76,843)	(485)		21,958			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)		(44,244)	(115,749)		(115,749)	10,437		26,075			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		(35,194)	(108,538)		(108,538)	43,146		(28,506)			2FE	0001
SINGLE NAME CDS ON ENELIM	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023		10,000,000	credit event/(1.0000)	170,399		(50,278)	(183,300)		(183,300)	26,563		(16,843)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(25,139)	(77,527)		(77,527)	38,255		(27,797)			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		(13,072)	(1,906)		(1,906)	18,382		(14,519)			3FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(62,847)	(236,054)		(236,054)	(946)		24,077			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)		(50,278)	(256,166)		(256,166)	18,570		20,996			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)		(50,278)	(253,413)		(253,413)	19,984		20,046			1FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(65,361)	(321,295)		(321,295)	14,344		49,173			3FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		2,600,000	credit event/(5.0000)	(359,892)		(65,361)	(217,185)		(217,185)	66,852		34,866			4FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(5,028)	(25,319)		(25,319)	2,893		3,214			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(5,028)	(25,594)		(25,594)	(591)		2,968			2FE	0001

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 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)		(5,028)	(29,827)		(29,827)	2,971		3,277			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)		(4,972)	(29,235)		(29,235)	2,889		3,530			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)	(28,611)	(333,101)		(333,101)	(16,474)		20,072			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)	(28,611)	(252,238)		(252,238)	(64,451)		11,904			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)	(2,500)	(27,145)		(27,145)	(1,478)		1,306			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)	(2,500)	(28,750)		(28,750)	902		1,508			2FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/05/2021	06/20/2026		3,600,000	credit event/(5.0000)		(280,238)	(27,000)	(228,034)		(228,034)	43,845		8,359			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)	(445,833)	(3,038,640)		(3,038,640)	(619,648)		157,858			4FE	0001
CDS INDEX ON CDX.NA.HY.36.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	05/10/2021	06/20/2026		30,000,000	credit event/(5.0000)		(2,919,330)	(212,500)	(3,061,140)		(3,061,140)	(221,183)		79,373			4FE	0001
CDS INDEX ON CDX.NA.HY.36.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	05/12/2021	06/20/2026		30,000,000	credit event/(5.0000)		(2,748,000)	(204,167)	(3,061,140)		(3,061,140)	(384,944)		71,804			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(2,054,303)	(9,118,941)	(1,585,167)	(12,166,371)	XXX	(12,166,371)	(976,596)		550,352			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(2,054,303)	(9,118,941)	(1,585,167)	(12,166,371)	XXX	(12,166,371)	(976,596)		550,352			XXX	XXX
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (912828G38)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		22,625	(26,880)		18,731			13,864		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		1,256,944	4,429,841		5,004,750			(638,408)		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		1,256,944	4,434,532		5,004,750			(639,084)		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		1,256,944	3,685,461		5,004,750			(531,131)		250,000,000	2FE	
CDS INDEX ON CDX.NA.IG.35.V1	12607@LC2 - 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	641,667	2,956,141		3,783,000			(281,100)		150,000,000	2FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										17,272,762	3,237,241	4,435,125	15,479,095	XXX	18,815,981			(2,075,859)		904,500,000	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)
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 - (26442CAV6 and 91282CAX9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/22/2021	09/20/2021		25,000,000	IBOXHY(US0003M)			(17,202)			622,766					59,248		
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 - (90520EAK7 and 91282CAM3)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/23/2021	09/20/2021		25,000,000	IBOXHY(US0003M)			(17,166)			642,937					59,248		
1209999999. Subtotal - Swaps - Replication - Total Return												(34,369)		XXX	1,265,703					118,495	XXX	XXX
1229999999. Subtotal - Swaps - Replication										17,272,762	3,237,241	4,400,756	15,479,095	XXX	20,081,684			(2,075,859)		904,618,495	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										15,218,459	(5,881,700)	2,849,958	3,312,724	XXX	6,649,610	(976,596)		(1,525,507)		904,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return												(34,369)		XXX	1,265,703					118,495	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										15,218,459	(5,881,700)	2,815,590	3,312,724	XXX	7,915,313	(976,596)		(1,525,507)		904,618,495	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				2,676,534		2,676,534		547,184			117,929		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				291,562		291,562		80,173			16,609		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				964,094		964,094		307,453			62,666		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				1,271,808		1,271,808		556,415			24,020		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				401,830		401,830		129,214			26,315		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				2,015,294		2,015,294		895,886			67,452		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				1,155,620		1,155,620		444,605			105,139		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				85,220		85,220		(24,092)			33,495		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				78,881		78,881		44,170			8,606		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				92,461		92,461		436,956			30,729		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				7,826		7,826		19,490			790		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)				(12,826)		(12,826)		(16,814)			3,161		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				11,288		11,288		13,447			2,986		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)				8,348		8,348		3,282			4,483		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				(105,750)		(105,750)		(22,142)			17,640		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				183,474		183,474		311,326			52,873		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 (0.8373 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				17,096		17,096		94,535			3,804		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				(1,327,648)		(1,327,648)		(145,549)			126,717		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		534,205	(0.82178 EUR) / 1 USD				7,209		7,209		18,872			3,182		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				(4,285)		(4,285)		50,152			3,491		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				(6,993)		(6,993)		(736)			564		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				(10,012)		(10,012)		(812)			607		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)				(291)		(291)		(3,026)			654		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				(6,496)		(6,496)		27,031			4,459		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				(22,229)		(22,229)		(1,365)			1,790		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)				718		718		(20,963)			3,830		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				(34,857)		(34,857)		35,440			1,369		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				(2,682,723)		(2,682,723)		(229,965)			155,952		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)				17,798		17,798		(145,659)			26,528		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				(34,288)		(34,288)		(3,413)			2,604		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				(127,724)		(127,724)		126,247			4,870		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				(346,012)		(346,012)		698,249			114,122		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)				98,003		98,003		14,550			12,892		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				(56,756)		(56,756)		70,128			2,725		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				(13,433)		(13,433)		18,015			1,225		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				(26,047)		(26,047)		(7,521)			6,055		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				(58,944)		(58,944)		99,168			16,150		0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		217,229	0.79639 GBP / (1 USD)				21,939		21,939		1,734			1,294		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)				23,088		23,088		1,363			1,784		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)				26,350		26,350		(22,809)			3,639		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)				55,827		55,827		(51,097)			10,536		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)				104,715		104,715		(94,707)			16,628		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				(1,315,260)		(1,315,260)		647,618			75,402		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				(215,712)		(215,712)		103,870			12,072		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				(115,200)		(115,200)		(7,481)			4,900		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 (0.7854 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				(257,477)		(257,477)		(23,600)			17,876		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				(76,096)		(76,096)		67,906			13,987		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)				34,765		34,765		2,436			3,214		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				(60,335)		(60,335)		56,581			9,949		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				(35,603)		(35,603)		33,163			5,307		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)				1,052,871		1,052,871		72,103			60,225		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				(1,205,208)		(1,205,208)		(225,501)			46,721		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				70,392		70,392		152,866			6,211		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				86,692		86,692		191,702			13,594		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				(123,836)		(123,836)		(12,622)			8,704		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				(11,909)		(11,909)		35,932			1,420		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)				18,673		18,673		(56,122)			9,226		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				(124,150)		(124,150)		(12,062)			9,184		0002
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				10,115		10,115		91,638			15,304		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				(90,543)		(90,543)		(15,281)			12,062		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				(125,848)		(125,848)		(31,986)			6,730		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				10,796		10,796		64,309			4,516		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)				104,881		104,881		39,265			35,818		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)				(271,314)		(271,314)		(306,547)			12,636		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				(102,715)		(102,715)		(34,327)			27,738		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				28,994		28,994		33,904			6,395		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				47,559		47,559		54,866			9,408		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				458,389		458,389		806,983			74,391		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				64,438		64,438		75,532			5,429		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				514,881		514,881		635,084			151,293		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				(90,636)		(90,636)		(90,636)			15,502		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				(177,108)		(177,108)		(177,108)			51,565		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				157,348		157,348		157,348			57,519		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)				(104,233)		(104,233)		(104,233)			46,443		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 0.7267 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)				8,894		8,894		8,894			9,615		0002
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)				(33,636)		(33,636)		(33,636)			7,802		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				86,404		86,404		86,404			8,439		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				67,167		67,167		67,167			11,732		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				8,756		8,756		8,756			3,134		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				6,002		6,002		6,002			3,281		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				34,077		34,077		34,077			13,718		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				(10,681)		(10,681)		(10,681)			7,284		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)				8,916		8,916		8,916			3,191		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				(10,664)		(10,664)		(10,664)			2,312		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)				6,653		6,653		6,653			6,261		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				(83,155)		(83,155)		(83,155)			17,963		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)				764		764		764			1,378		0002
FX FORWARD (0.72 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	07/30/2021		1,709,679	(0.72001 GBP) / 1 USD				8,979		8,979		8,979			2,451		0002
FX FORWARD (8.3729 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	07/30/2021		531,357	(8.37289 SEK) / 1 USD				10,999		10,999		10,999			762		0002
FX FORWARD (0.8271 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	07/30/2021		1,953,726	(0.82713 EUR) / 1 USD				36,196		36,196		36,196			2,801		0002
FX FORWARD (0.8219 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/29/2022		7,007,944	(0.82191 EUR) / 1 USD				132,100		132,100		132,100			31,925		0002
FX FORWARD (0.8254 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	07/30/2021		258,071	(0.82535 EUR) / 1 USD				5,328		5,328		5,328			370		0002
FX FORWARD (0.7176 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	03/31/2022		3,841,830	(0.71762 GBP) / 1 USD				30,441		30,441		30,441			16,643		0002
FX FORWARD (0.8251 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	07/30/2021		5,497,491	(0.82510 EUR) / 1 USD				115,117		115,117		115,117			7,880		0002
FX FORWARD (1112.79 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	12/30/2021		10,855,031	(1112.79000 KRW)/1 USD				174,371		174,371		174,371			38,431		0002
FX FORWARD (0.7173 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	01/31/2023		500,490	(0.71729 GBP) / 1 USD				3,952		3,952		3,952			3,155		0002
FX FORWARD (0.7183 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	08/31/2021		1,846,009	(0.71830 GBP) / 1 USD				13,957		13,957		13,957			3,804		0002
FX FORWARD (0.7151 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/31/2022		3,071,092	(0.71512 GBP) / 1 USD				34,966		34,966		34,966			14,711		0002
FX FORWARD (0.8166 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/31/2022		15,471,508	(0.81655 EUR) / 1 USD				380,134		380,134		380,134			74,110		0002
FX FORWARD (8.2919 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2021	09/30/2021		3,863,945	(8.29186 SEK) / 1 USD				114,465		114,465		114,465			9,699		0002
FX FORWARD (0.7079 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2021	09/30/2021		55,694,458	(0.70786 GBP) / 1 USD				1,220,466		1,220,466		1,220,466			139,807		0002
FX FORWARD (0.8119 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/31/2022		29,125,610	(0.81193 EUR) / 1 USD				876,065		876,065		876,065			139,515		0002
FX FORWARD 0.7055 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/27/2021	07/30/2021		12,853,481	0.70552 GBP / (1 USD)				(324,776)		(324,776)		(324,776)			18,425		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 (8.3157 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/28/2021	07/30/2021		255,660	(8.31574 SEK) / 1 USD				7,001		7,001		7,001			366		0002
FX FORWARD (0.8201 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/28/2021	07/30/2021		493,828	(0.82012 EUR) / 1 USD				13,258		13,258		13,258			708		0002
FX FORWARD 0.7062 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/28/2021	07/30/2021		182,669	0.70619 GBP / (1 USD)				(4,448)		(4,448)		(4,448)			262		0002
FX FORWARD (0.7181 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	03/31/2022		455,342	(0.71814 GBP) / 1 USD				3,284		3,284		3,284			1,973		0002
FX FORWARD (0.8353 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	09/30/2021		7,044,337	(0.83528 EUR) / 1 USD				53,654		53,654		53,654			17,683		0002
FX FORWARD (0.8362 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	07/30/2021		847,845	(0.83623 EUR) / 1 USD				6,554		6,554		6,554			1,215		0002
FX FORWARD (1.2302 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	03/31/2022		432,465	(1.23015 CAD) / 1 USD				2,857		2,857		2,857			1,873		0002
FX FORWARD (0.8273 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	11/30/2022		438,778	(0.82729 EUR) / 1 USD				3,026		3,026		3,026			2,614		0002
FX FORWARD (0.7183 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	08/31/2021		5,423,871	(0.71830 GBP) / 1 USD				41,009		41,009		41,009			11,177		0002
FX FORWARD (4.9646 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2021	09/30/2021		7,462,434	(4.96460 BRL) / 1 USD				157,125		157,125		157,125			18,733		0002
1439999999. Subtotal - Forwards - Hedging Other													6,102,852	XXX	6,102,852		9,685,596			2,590,308	XXX	XXX
1479999999. Subtotal - Forwards													6,102,852	XXX	6,102,852		9,685,596			2,590,308	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										(2,054,303)	3,273,249	(1,585,167)	1,169,281	XXX	1,169,281	(6,135,986)	9,685,596	550,352		2,590,308	XXX	XXX
1719999999. Subtotal - Replication										18,235,664	5,037,501	4,400,756	17,231,288	XXX	24,743,594			(2,936,655)		904,618,495	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										16,181,361	8,310,750	2,815,590	18,400,569	XXX	25,912,875	(6,135,986)	9,685,596	(2,386,303)		907,208,803	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0003	Equity options provide an offset to decreases in equity markets.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 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 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
MFSU1	228	27,026,830	FUTURE MSCI EAFE INDEX SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	ICE 5493004R83R1LVX2IL36	06/15/2021	2,370.7746	2,304.1000	(202,920)		(760,090)				(760,090)	1,625,184	100/100	50
FAU1	118	32,121,065	FUTURE S&P MID 400 EMINI SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,722.1242	2,692.4000	30,680		(350,745)				(350,745)	1,593,000	100/100	100
ESU1	592	125,649,477	FUTURE S&P500 EMINI SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME LCZ7XYGSLJUHFXXNXD88	06/15/2021	4,244.9148	4,288.6000	195,360		1,293,083				1,293,083	6,512,000	100/100	50
RTYU1	473	54,940,655	FUTURE RUSSELL 2000 EMINI CME SEP 21	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/17/2021	CME LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,323.0721	2,307.8000	75,680		(361,185)				(361,185)	3,074,500	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												98,800		(178,937)				(178,937)	12,804,684	XXX	XXX
TUU1	200	400,000	FUTURE US 2YR NOTE SEP 21	PENDING - FUTURE US 2YR NOTE SEP 21, effective 05/26/2021, attached to Cash Security		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	110.3645	110.1602	4,687					(81,741)	(81,741)	62,000		2,000
TUU1	80	160,000	FUTURE US 2YR NOTE SEP 21	PENDING - FUTURE US 2YR NOTE SEP 21, effective 05/26/2021, attached to Cash Security		Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	110.3645	110.1602	1,875					(32,696)	(32,696)	24,800		2,000
1549999999. Subtotal - Long Futures - Replication												6,562					(114,438)	(114,438)	86,800	XXX	XXX
1579999999. Subtotal - Long Futures												105,362		(178,937)			(114,438)	(293,375)	12,891,484	XXX	XXX
ESU1	240	50,938,428	FUTURE S&P500 EMINI SEP 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/17/2021	CME LCZ7XYGSLJUHFXXNXD88	06/15/2021	4,244.8690	4,288.6000	(79,200)					(524,773)	(524,773)	2,640,000	0002	50
FVU1	70	70,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/16/2021	123.4141	123.4297	(6,953)					(1,094)	(1,094)	56,000	0001	1,000
FVU1	100	100,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/17/2021	123.2656	123.4297	(6,250)					(16,406)	(16,406)	80,000	0001	1,000
FVU1	134	134,000	FUTURE US 5YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/16/2021	123.3281	123.4297	(9,969)					(13,609)	(13,609)	107,200	0001	1,000
RTYU1	225	26,133,726	FUTURE RUSSELL 2000 EMINI CME SEP 21	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/17/2021	CME LCZ7XYGSLJUHFXXNXD88	06/15/2021	2,322.9979	2,307.8000	(36,000)					170,976	170,976	1,462,500	0002	50
TYU1	108	108,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	132.0464	132.5000	(25,313)					(48,986)	(48,986)	164,700	0001	1,000
TYU1	450	450,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	132.0464	132.5000	(105,469)					(204,108)	(204,108)	686,250	0001	1,000
TYU1	200	200,000	FUTURE US 10YR NOTE SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	132.0797	132.5000	(46,875)					(84,055)	(84,055)	305,000	0001	1,000
WNU1	11	11,000	FUTURE US ULTRA T-BOND SEP 21	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2021	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2021	185.5938	192.6875	(12,375)					(78,031)	(78,031)	71,500	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(328,403)					(800,086)	(800,086)	5,573,150	XXX	XXX
1649999999. Subtotal - Short Futures												(328,403)					(800,086)	(800,086)	5,573,150	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												98,800		(178,937)				(178,937)	12,804,684	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(328,403)					(800,086)	(800,086)	5,573,150	XXX	XXX
1719999999. Subtotal - Replication												6,562					(114,438)	(114,438)	86,800	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												(223,041)		(178,937)			(914,523)	(1,093,460)	18,464,634	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	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		23,332,876	(14,526,820)	23,332,876	25,257,792	(13,586,123)	25,257,792	18,464,634	18,464,634
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y				(186,065)			(186,065)			
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,800,000		5,479,935	(2,239,923)	440,012	5,479,935	(2,239,923)	440,012	825,695	825,695
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y				(645,638)			(645,638)		10,604	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y				(423,082)			(423,082)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	4,160,000		6,687,338	(1,979,463)	547,874	6,687,338	(1,979,463)	547,874	567,038	567,038
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y			3,783,438	(6,820,679)		3,802,168	(6,793,799)		5,686,971	2,649,729
MORGAN STANLEY CAPITAL PARTNERS	I7331LVCZKQKX5T7XV54	Y	Y	460,000			(585,339)		1,265,703	(585,339)	220,364	118,495	
0299999999. Total NAIC 1 Designation				7,420,000		15,950,710	(12,880,189)	987,886	17,235,144	(12,853,309)	1,208,251	7,208,803	4,042,463
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				9,732,000		15,505,975	(9,160,920)		18,797,250	(9,160,920)		900,000,000	896,613,055
0999999999 - Gross Totals				17,152,000		54,789,561	(36,567,929)	24,320,762	61,290,186	(35,600,352)	26,466,043	925,673,437	919,120,152
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						54,789,561	(36,567,929)						

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	4,520,000	4,520,000	4,520,000		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D8OTS2G29	Cash		CASH	20,005,510	20,005,510	20,005,510		I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-ZW-3	TREASURY NOTE	7,369,335	7,500,000	7,500,978	06/30/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6R-6	TREASURY NOTE	9,724,784	9,250,000	9,784,710	04/30/2024	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-K7-4	TREASURY NOTE	9,473,202	9,000,000	9,611,153	08/15/2025	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AZ-4	TREASURY NOTE	4,911,915	5,000,000	4,914,185	11/30/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-ZD-5	TREASURY NOTE	4,020,156	4,000,000	4,023,247	03/15/2023	I
0199999999 - Total				61,352,635	60,603,243	61,687,516	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)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	460,000	460,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	2,800,000	2,800,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	4,160,000	4,160,000	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D8OTS2G29	Cash		CASH	9,732,000	9,732,000	XXX		V
0299999999 - Total				17,152,000	17,152,000	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			11,762,630	11,762,630	07/01/2021
9099999. Total - Cash (Schedule E Part 1 type)				11,762,630	11,762,630	XXX
9999999 - Totals				11,762,630	11,762,630	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (59,506,175) Book/Adjusted Carrying Value $ (59,506,175)
2. Average balance for the year Fair Value $ 26,343,795 Book/Adjusted Carrying Value $ 26,343,795
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 11,762,630 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			299,221,309	299,221,309	12/31/2022
4812C0-67-0	JPMORGAN US GOVT MM-CP					12/31/2022
09248U-61-9	TREASURY TEMP FUND			39,093,813	39,093,813	12/31/2022
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET					12/31/2022
857492-70-6	STATE STR INSTI US GOVT CL INST					12/31/2022
26188J-20-6	DREYFUS CASH MANAGEMENT INST					12/31/2022
05531M-U1-4	BAT INTL FINANCE PLC ABS			9,999,956	10,000,000	07/01/2021
95980G-U1-4	WESTERN UNION CO			8,499,964	8,500,000	07/01/2021
33774K-U1-6	FISERV INC			2,499,990	2,500,000	07/01/2021
85462C-U1-1	STANLEY WORKS			4,400,996	4,401,000	07/01/2021
27805A-U1-3	EATON CORPORATION			15,999,952	16,000,000	07/01/2021
03028T-U1-4	AMERICAN TRANSMISSION CO			11,999,976	12,000,000	07/01/2021
04056A-U1-8	ARIZONA PUBLIC SERVICE COMPANY			999,997	1,000,000	07/01/2021
93142W-U1-9	WALGREENS BOOTS ALLIANCE INC			8,499,964	8,500,000	07/01/2021
67021J-U1-8	NSTAR ELECTRIC CO			8,497,983	8,498,000	07/01/2021
03675L-U1-7	ANTHEM INC			4,249,987	4,250,000	07/01/2021
81686M-U1-8	SEMPRA ENERGY			3,999,984	4,000,000	07/01/2021
27805A-U2-1	EATON CORPORATION			2,299,984	2,299,990	07/02/2021
69372A-U2-6	PACCAR FINANCIAL CORP.			7,499,970	7,499,988	07/02/2021
6708K2-U2-9	OGE ENERGY CORPORATION			1,499,990	1,499,994	07/02/2021
37790A-U6-8	GLENCORE FUNDING LLC			24,999,425	24,999,375	07/06/2021
69372A-U6-7	PACCAR FINANCIAL CORP.			7,499,910	7,499,948	07/06/2021
63743C-U6-8	NATIONAL RURAL UTILITIES COOP FINA			12,499,850	12,499,878	07/06/2021
27805A-U6-2	EATON CORPORATION			2,899,936	2,899,940	07/06/2021
04056A-U6-7	ARIZONA PUBLIC SERVICE COMPANY			4,499,910	4,499,944	07/06/2021
71112J-U6-9	PEOPLES GAS LIGHT AND COKE COMPANY			9,249,815	9,249,910	07/06/2021
69372A-U7-5	PACCAR FINANCIAL CORP.			9,499,867	9,499,921	07/07/2021
31621Y-U7-2	FIDELITY NATL INFO SERV			9,999,740	9,999,683	07/07/2021
91058T-U7-9	UNITEDHEALTH GROUP INC			11,499,799	11,499,828	07/07/2021
66522T-U7-9	NORTHERN ILLINOIS GAS COMPANY			15,999,584	15,999,840	07/07/2021
04056A-U7-5	ARIZONA PUBLIC SERVICE COMPANY			4,749,917	4,749,929	07/07/2021
03028T-U8-9	AMERICAN TRANSMISSION CO			11,999,808	11,999,790	07/08/2021
71112J-U8-5	PEOPLES GAS LIGHT AND COKE COMPANY			9,224,751	9,224,803	07/08/2021
81686M-U8-3	SEMPRA ENERGY			8,999,730	8,999,755	07/08/2021
81686M-U9-1	SEMPRA ENERGY			8,999,685	8,999,720	07/09/2021
23102U-U9-1	CUMMINS INC			49,999,100	49,999,444	07/09/2021
49436T-U9-6	KIMBERLY-CLARK CORP			21,922,605	21,922,659	07/09/2021
04830G-UC-4	ATLANTIC CITY ELECTRIC COMPANY			11,999,448	11,999,523	07/12/2021
02665J-UC-2	AMERICAN HONDA FINANCE CORPORATION			8,399,672	8,399,666	07/12/2021
03040L-UC-1	AMERICAN WATER CAPITAL CORP.			10,999,538	10,999,731	07/12/2021
93142W-UC-5	WALGREENS BOOTS ALLIANCE INC			8,499,524	8,499,558	07/12/2021
42786T-UC-0	HERSHEY COMPANY THE			6,849,856	6,849,791	07/12/2021
44890M-UD-2	HYUNDAI CAPITAL AMERICA			8,799,587	8,799,619	07/13/2021
69372A-UD-2	PACCAR FINANCIAL CORP.			27,999,216	27,999,627	07/13/2021
03040L-UE-7	AMERICAN WATER CAPITAL CORP.			7,999,600	7,999,740	07/14/2021
04056A-UE-0	ARIZONA PUBLIC SERVICE COMPANY			8,749,563	8,749,684	07/14/2021
67021J-UE-0	NSTAR ELECTRIC CO			6,999,783	6,999,798	07/14/2021
67021J-UF-7	NSTAR ELECTRIC CO			14,501,521	14,501,718	07/15/2021
2546R2-UF-1	WALT DISNEY COMPANY			7,499,685	7,499,825	07/15/2021
63743C-UG-6	NATIONAL RURAL UTILITIES COOP FINA			6,499,766	6,499,810	07/16/2021
67021J-UG-5	NSTAR ELECTRIC CO			14,749,469	14,749,508	07/16/2021
92780J-UP-4	VIRGINIA ELECTRIC AND POWER COMPAN			6,999,398	6,999,615	07/23/2021
34108A-UT-2	FLORIDA POWER AND LIGHT CO			9,999,040	9,999,422	07/27/2021
37737P-UU-8	GLAXOSMITHKLINE LLC			39,998,132	39,998,200	07/28/2021
01306M-UD-0	ALBERTA (PROVINCE OF)			1,999,949	1,999,953	07/13/2021
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES					12/31/2022
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			299,493,133	299,493,133	12/31/2022
4812A0-36-7	JPMORGAN PRIME CL CAPITAL			299,458,174	299,458,174	12/31/2022
BAS156-B6-1	INDIRECT SEC LENDING REINVESTMENT			11,762,630	11,762,630	12/31/2022
665279-84-0	NORTHERN INST GVT SLCT WLMS CPT			12,771,063	12,771,063	12/31/2022
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				1,486,834,995	1,486,838,249	XXX
9999999 - Totals				1,486,834,995	1,486,838,249	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 650,616,601 — Book/Adjusted Carrying Value $ 650,601,079
2. Average balance for the year — Fair Value $ 1,030,182,114 — Book/Adjusted Carrying Value $ 1,030,180,467

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(853,256,464)	(886,488,749)	(886,193,425)	XXX
Bank of New York Mellon	New York, New York		0.010	368		37,714,128	42,082,065	39,341,506	XXX
Bank of New York Mellon	New York, New York					82	(99,918)	5,842,695	XXX
Citibank, N.A.	New York, New York		0.010			382,317	24,513	795,454	XXX
Fifth Third Bank	Cincinnati, Ohio					459,012	396,800	131,549	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					391,750	277,541	67,581	XXX
Branch Banking and Trust Co.	Richmond, Virginia					422,522	380,831	419	XXX
Huntington National Bank	Columbus, Ohio					420,874	61,720	(5,480)	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.050	14	5	37,512,038	74,523,212	39,609,413	XXX
KeyBank National Association	Cleveland, Ohio					658,568	509,469	193,086	XXX
Regions Bank	Birmingham, Alabama					398,230	(402)		XXX
U.S. Bank, N.A.	St. Paul, Minnesota					298,126	12,919		XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(106,864,915)	(97,504,857)	(92,339,545)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					4,071,371	4,299,564	4,357,880	XXX
Northrim Bank	Anchorage, Alaska		0.600	395	462	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	776	467	(877,125,652)	(861,258,585)	(887,932,158)	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	776	467	(877,125,652)	(861,258,585)	(887,932,158)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	321			XXX
0599999. Total - Cash		XXX	XXX	776	467	(877,125,331)	(861,258,585)	(887,932,158)	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								
	ALBERTA (PROVINCE OF)		06/30/2021		07/13/2021	1,999,953		4
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,999,953		4
1099999. Total - All Other Government Bonds						1,999,953		4
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	AMERICAN HONDA FINANCE CORPORATION		06/28/2021		07/12/2021	8,399,666		91
	AMERICAN TRANSMISSION CO		06/17/2021		07/01/2021	12,000,000		280
	AMERICAN TRANSMISSION CO		06/24/2021		07/08/2021	11,999,790		210
	AMERICAN WATER CAPITAL CORP.		06/21/2021		07/12/2021	10,999,731		244
	AMERICAN WATER CAPITAL CORP.		06/23/2021		07/14/2021	7,999,740		160
	ANTHEM INC		06/25/2021		07/01/2021	4,250,000		71
	ARIZONA PUBLIC SERVICE COMPANY		06/24/2021		07/01/2021	1,000,000		18
	ARIZONA PUBLIC SERVICE COMPANY		06/29/2021		07/06/2021	4,499,944		23
	ARIZONA PUBLIC SERVICE COMPANY		06/30/2021		07/07/2021	4,749,929		12
	ARIZONA PUBLIC SERVICE COMPANY		06/15/2021		07/14/2021	8,749,684		389
	ATLANTIC CITY ELECTRIC COMPANY		06/28/2021		07/12/2021	11,999,523		130
	BAT INTL FINANCE PLC ABS		06/30/2021		07/01/2021	10,000,000		42
	CUMMINS INC		06/11/2021		07/09/2021	49,999,444		1,389
	WALT DISNEY COMPANY		06/10/2021		07/15/2021	7,499,825		263
	EATON CORPORATION		06/28/2021		07/01/2021	16,000,000		173
	EATON CORPORATION		06/22/2021		07/02/2021	2,299,990		86
	EATON CORPORATION		06/23/2021		07/06/2021	2,899,940		97
	FIDELITY NATL INFO SERV		06/23/2021		07/07/2021	9,999,683		422
	FISERV INC		06/17/2021		07/01/2021	2,500,000		146
	FLORIDA POWER AND LIGHT CO		06/23/2021		07/27/2021	9,999,422		178
	GLAXOSMITHKLINE LLC		06/30/2021		07/28/2021	39,998,200		67
	GLENCORE FUNDING LLC		06/22/2021		07/06/2021	24,999,375		1,000
	HERSHEY COMPANY THE		06/24/2021		07/12/2021	6,849,791		133
	HYUNDAI CAPITAL AMERICA		06/30/2021		07/13/2021	8,799,619		32
	KIMBERLY-CLARK CORP		06/22/2021		07/09/2021	21,922,659		384
	NATIONAL RURAL UTILITIES COOP FINA		06/15/2021		07/06/2021	12,499,878		389
	NATIONAL RURAL UTILITIES COOP FINA		06/24/2021		07/16/2021	6,499,810		88
	NORTHERN ILLINOIS GAS COMPANY		06/29/2021		07/07/2021	15,999,840		53
	NSTAR ELECTRIC CO		06/17/2021		07/01/2021	8,498,000		297
	NSTAR ELECTRIC CO		06/22/2021		07/14/2021	6,999,798		140
	NSTAR ELECTRIC CO		06/14/2021		07/15/2021	14,501,718		322
	NSTAR ELECTRIC CO		06/24/2021		07/16/2021	14,749,508		229
	OGE ENERGY CORPORATION		06/24/2021		07/02/2021	1,499,994		44
	PACCAR FINANCIAL CORP.		06/02/2021		07/02/2021	7,499,988		363
	PACCAR FINANCIAL CORP.		06/04/2021		07/06/2021	7,499,948		281
	PACCAR FINANCIAL CORP.		06/07/2021		07/07/2021	9,499,921		317
	PACCAR FINANCIAL CORP.		06/11/2021		07/13/2021	27,999,627		622
	PEOPLES GAS LIGHT AND COKE COMPANY		06/28/2021		07/06/2021	9,249,910		54
	PEOPLES GAS LIGHT AND COKE COMPANY		06/29/2021		07/08/2021	9,224,803		56
	SEMPRA ENERGY		06/29/2021		07/01/2021	4,000,000		29
	SEMPRA ENERGY		06/29/2021		07/08/2021	8,999,755		70
	SEMPRA ENERGY		06/30/2021		07/09/2021	8,999,720		35
	STANLEY WORKS		06/18/2021		07/01/2021	4,401,000		143
	UNITEDHEALTH GROUP INC		06/30/2021		07/07/2021	11,499,828		29
	VIRGINIA ELECTRIC AND POWER COMPAN		06/28/2021		07/23/2021	6,999,615		53
	WALGREENS BOOTS ALLIANCE INC		06/30/2021		07/01/2021	8,500,000		35
	WALGREENS BOOTS ALLIANCE INC		06/28/2021		07/12/2021	8,499,558		120
	WESTERN UNION CO		06/30/2021		07/01/2021	8,500,000		35
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						523,038,174		9,843
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						523,038,174		9,843
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						525,038,127		9,847

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
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						525,038,127		9,847
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		06/30/2021	0.030				9
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		06/30/2021	0.010		1,589,340	7	54
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,589,340	7	63
09248U-55-1	BLACKROCK TREASURY TRUST		06/30/2021	0.010			1	7
09248U-61-9	TREASURY TEMP FUND		06/30/2021	0.040		39,093,813	54	8,501
26188J-20-6	DREYFUS CASH MANAGEMENT INST		06/30/2021	0.030				
4812A0-36-7	JPMORGAN PRIME CL CAPITAL		06/30/2021	0.070		299,458,174	16,316	44,323
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		06/30/2021	0.050				2,845
4812C0-67-0	JPMORGAN US GOVT MM-CP		06/30/2021	0.030				27
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		06/30/2021	0.060		299,493,133	14,660	10,598
665279-84-0	NORTHERN INST GVT SLCT WLMS CPT		06/30/2021	0.030		12,771,063	285	
857492-70-6	STATE STR INSTI US GOVT CL INST		06/30/2021	0.030				72
85749P-10-1	STATE STREET CL INST LIQUID RSV		06/30/2021	0.040		299,221,309	7,024	104
BAS156-B6-1	INDIRECT SEC LENDING REINVESTMENT		05/31/2021			11,762,630		
8699999. Subtotal - All Other Money Market Mutual Funds						961,800,122	38,340	66,477
	ALLSTATE SHORT TERM POOL LLC		12/31/2020	0.070		2,076,810,303	53,711	(8,007,899)
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						2,076,810,303	53,711	(8,007,899)
9999999 - Total Cash Equivalents						3,565,237,892	92,058	(7,931,511)